

Currency Derivatives Daily MTM Report

Daily summary for: 13/12/2011

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			8.20740	8.24980			210,651,128.40	25,666	169,474
\$ / R On 19/03/2012 Foreign Exchange Future			8.39650	8.36150			210,374,307.50	25,055	78,898
\$ / R On 18/06/2012 Foreign Exchange Future			8.41780	8.46530			52,493,400.80	6,236	26,105
\$ / R On 17/09/2012 Foreign Exchange Future			8.51560	8.56320			3,406,240.00	400	1,623
\$ / R On 14/12/2012 Foreign Exchange Future			8.61200	8.65800			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.69250	8.73730			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.43800	9.47840			0.00	0	0
Total \$ / R Future							476,925,076.70	57,357	276,100
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		900.00000	858,000	31.05	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		0.00000	1,000	31.05	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		850.00000	808,000	31.11	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		0.00000	1,000	31.11	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		950.00000	908,000	30.98	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		0.00000	1,000	30.98	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		0.00000	0,000	30.17	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,500.00000	1,457,000	30.17	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		19.00000	24,000	22.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		269.00000	231,000	22.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		0.00000	0,000	30.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,250.00000	1,207,000	30.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		0.00000	0,000	30.90	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		1,000.00000	957,000	30.90	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		2,100.00000	2,057,000	29.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	0,000	29.16	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		1.00000	1,000	28.95	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		751.00000	708,000	28.95	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,800.00000	1,757,000	29.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		0.00000	0,000	29.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,850.00000	1,807,000	29.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	29.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		2,000.00000	1,957,000	29.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	29.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		228.00000	192,000	22.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		28.00000	35,000	22.20	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,300.00000	2,257,000	28.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	28.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		800.00000	758,000	30.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		0.00000	1,000	30.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,550.00000	1,507,000	30.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	30.10	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,450.00000	1,407,000	30.24	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		0.00000	0,000	30.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		358.00000	317,000	22.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		8.00000	10,000	22.35	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		552.00000	509,000	24.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		2.00000	2,000	24.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,400.00000	1,357,000	30.32	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	0,000	30.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,950.00000	1,907,000	29.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	29.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,900.00000	1,857,000	29.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		0.00000	0,000	29.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,250.00000	2,207,000	28.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	28.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		454.00000	411,000	22.45	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		4.00000	4,000	22.45	0.00	0	12,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		651.00000	609,000	26.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		1.00000	2,000	26.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,650.00000	1,607,000	29.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	29.95	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,400.00000	2,357,000	28.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	28.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		405.00000	363,000	22.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		5.00000	6,000	22.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		0.00000	0,000	30.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		1,050.00000	1,007,000	30.83	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		1,700.00000	1,657,000	29.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		0.00000	0,000	29.88	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		62.00000	47,000	24.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		162.00000	190,000	24.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		125.00000	96,000	22.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		75.00000	89,000	22.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,150.00000	2,107,000	29.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	29.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,100.00000	1,057,000	30.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		0.00000	0,000	30.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,350.00000	1,307,000	30.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	0,000	30.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,150.00000	1,107,000	30.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		0.00000	0,000	30.68	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,600.00000	1,557,000	30.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	30.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		2,050.00000	2,007,000	29.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	0,000	29.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		78.00000	60,000	23.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		128.00000	153,000	23.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,750.00000	1,707,000	29.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		0.00000	0,000	29.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,300.00000	1,257,000	30.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		0.00000	0,000	30.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		601.00000	559,000	25.70	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		1.00000	2,000	25.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		49.00000	37,000	25.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		199.00000	230,000	25.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		98.00000	76,000	22.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		98.00000	119,000	22.79	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		503.00000	460,000	23.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		3.00000	3,000	23.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,200.00000	1,157,000	30.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		0.00000	0,000	30.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		190.00000	156,000	22.15	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		40.00000	49,000	22.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,200.00000	2,157,000	28.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	28.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		313.00000	273,000	22.30	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		13.00000	16,000	22.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		701.00000	658,000	27.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		1.00000	1,000	27.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		156.00000	124,000	22.10	0.00	0	1,620
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		56.00000	67,000	22.10	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		9.00000	5,000	29.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		509.00000	548,000	29.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		557.00000	597,000	29.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		7.00000	4,000	29.39	0.00	0	19,273
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		0.00000	0,000	54.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,700.00000	2,743,000	54.11	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		3,650.00000	3,693,000	54.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	54.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		415.00000	453,000	28.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		15.00000	10,000	28.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		280.00000	315,000	26.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		30.00000	22,000	26.49	0.00	0	26,550
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Put		753.00000	794,000	30.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Call		3.00000	1,000	30.80	0.00	0	8,333
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,345.00000	1,377,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		20.00000	17,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,298.00000	1,329,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		23.00000	19,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,393.00000	1,424,000	20.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		18.00000	14,000	20.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,380.00000	1,411,000	20.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		19.00000	15,000	20.65	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,239.00000	1,269,000	20.51	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		28.00000	23,000	20.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,147.00000	1,177,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		36.00000	31,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,572.00000	1,604,000	20.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		11.00000	8,000	20.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,192.00000	1,223,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		31.00000	27,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,620.00000	1,653,000	20.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		9.00000	7,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		885.00000	912,000	20.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		74.00000	66,000	20.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		596.00000	624,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		185.00000	178,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,012.00000	1,042,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		51.00000	46,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		417.00000	443,000	22.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		356.00000	347,000	22.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,669.00000	1,702,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		8.00000	6,000	20.94	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		396.00000	422,000	23.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		385.00000	376,000	23.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,523.00000	1,556,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		12.00000	10,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		567.00000	593,000	21.42	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		206.00000	197,000	21.42	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,285.00000	1,316,000	20.55	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		24.00000	20,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,718.00000	1,751,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		7.00000	5,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		968.00000	998,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		57.00000	52,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		463.00000	489,000	22.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		302.00000	293,000	22.41	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		662.00000	689,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		151.00000	143,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,332.00000	1,364,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		21.00000	18,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,768.00000	1,801,000	21.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		7.00000	5,000	21.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		696.00000	724,000	20.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		135.00000	128,000	20.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		539.00000	565,000	21.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		228.00000	219,000	21.67	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		628.00000	656,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		167.00000	160,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		487.00000	513,000	22.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		276.00000	267,000	22.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,056.00000	1,086,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		45.00000	40,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,101.00000	1,131,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		40.00000	35,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,475.00000	1,507,000	20.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		14.00000	11,000	20.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		769.00000	796,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		108.00000	100,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		512.00000	538,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		251.00000	242,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		925.00000	955,000	20.16	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		64.00000	59,000	20.16	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,966.00000	2,000,000	23.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		5.00000	4,000	23.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,215.00000	2,249,000	25.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		4.00000	3,000	25.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		845.00000	872,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		84.00000	76,000	20.26	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		439.00000	465,000	22.66	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		328.00000	319,000	22.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,165.00000	2,199,000	24.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		4.00000	3,000	24.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,427.00000	1,459,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		16.00000	13,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		732.00000	759,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		121.00000	113,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		377.00000	402,000	23.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		416.00000	406,000	23.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,917.00000	1,950,000	22.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		6.00000	4,000	22.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		806.00000	833,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		95.00000	87,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,817.00000	1,851,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		6.00000	5,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,867.00000	1,901,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		6.00000	5,000	22.43	0.00	0	2,420

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		2,016.00000	2,050,000	23.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		5.00000	4,000	23.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,264.00000	2,299,000	25.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		3.00000	3,000	25.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		358.00000	383,000	23.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		447.00000	437,000	23.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		340.00000	365,000	23.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		479.00000	469,000	23.89	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		251.00000	275,000	25.34	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		690.00000	679,000	25.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		846.00000	833,000	26.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		207.00000	229,000	26.32	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		307.00000	332,000	24.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		546.00000	536,000	24.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		292.00000	316,000	24.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		581.00000	570,000	24.62	0.00	0	176
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Put		653.00000	642,000	25.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		264.00000	288,000	25.10	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		0.00000	606,000	24.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		0.00000	302,000	24.86	221,064.00	732	366
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,303.00000	1,260,000	20.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		88.00000	92,000	20.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,261.00000	1,218,000	20.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		96.00000	100,000	20.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,345.00000	1,302,000	20.44	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	7.20	Put		80.00000	84,000	20.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		715.00000	695,000	22.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		350.00000	377,000	22.03	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		33.00000	33,000	20.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,748.00000	1,701,000	20.66	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		546.00000	533,000	23.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		581.00000	615,000	23.71	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		493.00000	483,000	24.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		678.00000	715,000	24.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		460.00000	452,000	24.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		745.00000	784,000	24.61	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,477.00000	1,439,000	20.05	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		114.00000	123,000	20.05	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,437.00000	1,400,000	20.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		124.00000	134,000	20.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,518.00000	1,479,000	20.01	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		105.00000	113,000	20.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		134.00000	145,000	20.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,397.00000	1,361,000	20.13	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,054.00000	1,103,000	25.33	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		517.00000	519,000	25.33	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		983.00000	965,000	21.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		320.00000	349,000	21.28	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		673.00000	669,000	23.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		710.00000	753,000	23.83	0.00	0	4,000

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	9.20	Put		1,128.00000	1,178,000	25.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		491.00000	494,000	25.63	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		841.00000	887,000	24.43	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		604.00000	603,000	24.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,258.00000	1,228,000	20.80	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		300.00000	316,000	20.80	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,226.00000	1,198,000	20.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		318.00000	336,000	20.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,290.00000	1,260,000	20.72	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		282.00000	298,000	20.72	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		430.00000	457,000	21.77	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,088.00000	1,069,000	21.77	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,113.00000	1,155,000	25.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		671.00000	667,000	25.18	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,245.00000	1,225,000	21.50	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		458.00000	483,000	21.50	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,221.00000	1,202,000	21.67	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		484.00000	510,000	21.67	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,271.00000	1,249,000	21.32	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		434.00000	457,000	21.32	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,166.00000	1,205,000	24.84	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		803.00000	797,000	24.84	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,174.00000	1,157,000	22.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		537.00000	565,000	22.03	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,936.00000	1,928,000	22.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		958.00000	990,000	22.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,917.00000	1,909,000	23.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		989.00000	1,021,000	23.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,956.00000	1,946,000	22.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		928.00000	958,000	22.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		673.00000	692,000	21.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,151.00000	2,130,000	21.50	0.00	0	200
Total \$ / R Option										221,064.00	732	363,273
Total \$ / R										477,146,140.70	58,089	639,373
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			8.20740	8.24980				82,074.00	10	119
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			8.39650	8.36150				83,965.00	10	736
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			8.41780	8.46530				42,089.00	5	0
Total \$ / R MAXI Future										208,128.00	25	855
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		124,982.00000	120,740,000	30.54		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		2.00000	0,000	30.54		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		119,982.00000	115,740,000	30.61		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		2.00000	0,000	30.61		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		129,981.00000	125,740,000	30.46		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		1.00000	0,000	30.46		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		88,468.00000	91,205,000	20.12		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		7,318.00000	6,555,000	20.12		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		84,497.00000	87,223,000	20.26		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		8,347.00000	7,573,000	20.26		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		92,533.00000	95,462,000	20.16		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		6,383.00000	5,812,000	20.16	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		30,102.00000	29,206,000	22.41	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		46,252.00000	48,856,000	22.41	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		60,365.00000	58,907,000	23.13	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		48,835.00000	52,127,000	23.13	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		58,386.00000	57,040,000	23.35	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		51,856.00000	55,260,000	23.35	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		62,425.00000	60,852,000	22.91	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		45,895.00000	49,072,000	22.91	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									208,128.00	25	935
£ / R	On 19/12/2011	Foreign Exchange Future			12.79810	12.86760			46,226,737.20	3,612	10,994
£ / R	On 19/03/2012	Foreign Exchange Future			13.08180	13.03040			47,042,152.80	3,596	5,166
£ / R	On 18/06/2012	Foreign Exchange Future			13.10320	13.18020			8,503,976.80	649	2,983
Total £ / R Future									101,772,866.80	7,857	19,143
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,218.00000	1,148,000	24.68	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		0.00000	0,000	24.68	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		1,168.00000	1,098,000	24.45	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		0.00000	0,000	24.45	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		1,268.00000	1,198,000	24.92	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		0.00000	0,000	24.92	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		674.00000	604,000	21.89	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		6.00000	6,000	21.89	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,568.00000	1,498,000	26.44	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	11.30	Put		0.00000	0,000	26.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		969.00000	899,000	23.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1.00000	1,000	23.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,118.00000	1,048,000	24.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		0.00000	0,000	24.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,368.00000	2,298,000	30.69	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		0.00000	0,000	30.69	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,168.00000	2,098,000	29.62	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		0.00000	0,000	29.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,618.00000	1,670,000	17.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		38.00000	38,000	17.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,570.00000	1,622,000	17.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		40.00000	40,000	17.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,666.00000	1,718,000	18.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		36.00000	36,000	18.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,522.00000	1,574,000	17.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		42.00000	42,000	17.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,204.00000	1,254,000	16.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		74.00000	72,000	16.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,055.00000	2,104,000	19.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		25.00000	22,000	19.83	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,288.00000	1,339,000	16.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		58.00000	57,000	16.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		898.00000	942,000	17.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		168.00000	160,000	17.11	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	11.35	Call		1,715.00000	1,766,000	18.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		35.00000	34,000	18.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,153.00000	2,202,000	20.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		23.00000	20,000	20.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,379.00000	1,433,000	16.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		49.00000	51,000	16.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,958.00000	2,007,000	19.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		28.00000	25,000	19.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,123.00000	1,172,000	16.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		93.00000	90,000	16.73	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		1,163.00000	1,212,000	16.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		83.00000	80,000	16.66	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		737.00000	776,000	17.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		257.00000	244,000	17.53	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		396.00000	378,000	18.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		576.00000	610,000	18.20	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		841.00000	811,000	19.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		321.00000	343,000	19.93	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,506.00000	1,449,000	17.81	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		176.00000	196,000	17.81	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,469.00000	1,413,000	17.87	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		189.00000	210,000	17.87	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,548.00000	1,486,000	17.75	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		168.00000	183,000	17.75	0.00	0	0
Total £ / R Option										0.00	0	25,536

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R										101,772,866.80	7,857	44,679
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10560	0.10590			740,467.20	7,012	2,492
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10830	0.10750			360,530.70	3,329	3,719
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10880	0.10910			0.00	0	0
Total ¥ / R Future										1,100,997.90	10,341	6,211
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,590.00000	2,560,000	40.42	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	40.42	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,590.00000	1,560,000	31.63	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		0.00000	0,000	31.63	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,590.00000	3,560,000	27.02	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	27.02	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,771.00000	1,846,000	20.33	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		21.00000	16,000	20.33	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		928.00000	988,000	21.42	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		178.00000	158,000	21.42	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,755.00000	2,834,000	24.99	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		5.00000	4,000	24.99	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		783.00000	775,000	23.68	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		673.00000	695,000	23.68	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		469.00000	470,000	26.30	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,359.00000	1,390,000	26.30	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,335.00000	1,312,000	21.32	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		225.00000	232,000	21.32	0.00	0	0
Total ¥ / R Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R										1,100,997.90	10,341	6,211
€ / R	On	19/12/2011	Foreign Exchange Future			10.83370	10.92230			230,205,291.30	21,249	20,129
€ / R	On	19/03/2012	Foreign Exchange Future			11.09760	11.08170			140,639,884.80	12,673	17,142
€ / R	On	18/06/2012	Foreign Exchange Future			11.13590	11.22780			7,227,199.10	649	14,009
€ / R	On	17/09/2012	Foreign Exchange Future			11.27500	11.36700			0.00	0	200
Total € / R Future										378,072,375.20	34,571	51,480
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,123.00000	1,034,000	28.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		1.00000	0,000	28.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,073.00000	984,000	27.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		1.00000	0,000	27.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,172.00000	1,084,000	29.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		0.00000	0,000	29.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		923.00000	834,000	25.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		1.00000	0,000	25.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,372.00000	1,284,000	28.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		0.00000	0,000	28.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,622.00000	1,534,000	28.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		0.00000	0,000	28.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,522.00000	1,434,000	28.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		0.00000	0,000	28.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1.00000	1,000	26.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		829.00000	917,000	26.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		973.00000	884,000	25.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		1.00000	0,000	25.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		2.00000	2,000	24.21	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	11.60	Put		680.00000	768,000	24.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,422.00000	1,334,000	28.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		0.00000	0,000	28.67	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		60.00000	37,000	17.69	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		138.00000	203,000	17.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		674.00000	586,000	21.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		2.00000	2,000	21.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		1.00000	1,000	24.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		729.00000	817,000	24.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		575.00000	488,000	20.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		3.00000	4,000	20.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		873.00000	785,000	24.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		1.00000	1,000	24.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,322.00000	1,234,000	28.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		0.00000	0,000	28.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		19.00000	12,000	19.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		297.00000	378,000	19.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		773.00000	685,000	22.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		1.00000	1,000	22.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		823.00000	735,000	23.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		1.00000	1,000	23.67	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		2.00000	3,000	20.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		624.00000	537,000	20.63	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		79.00000	49,000	17.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		107.00000	165,000	17.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		979.00000	1,067,000	27.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1.00000	1,000	27.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.40	Put		483.00000	570,000	21.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.40	Call		5.00000	4,000	21.70	0.00	0	11,400
€ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		430.00000	346,000	19.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		8.00000	12,000	19.02	0.00	0	5,700
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,059.00000	1,069,000	17.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		77.00000	71,000	17.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,017.00000	1,027,000	17.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		85.00000	79,000	17.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,101.00000	1,111,000	17.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		69.00000	63,000	17.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,043.00000	2,057,000	19.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		11.00000	9,000	19.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		936.00000	946,000	17.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		104.00000	98,000	17.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,326.00000	1,337,000	17.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		44.00000	39,000	17.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,092.00000	2,106,000	20.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		10.00000	8,000	20.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,235.00000	1,245,000	17.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		53.00000	47,000	17.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		678.00000	690,000	17.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		196.00000	192,000	17.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		587.00000	601,000	17.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		255.00000	253,000	17.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		896.00000	907,000	17.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		114.00000	109,000	17.41	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		411.00000	428,000	18.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		429.00000	430,000	18.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		276.00000	293,000	20.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		694.00000	695,000	20.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		506.00000	521,000	18.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		324.00000	323,000	18.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		215.00000	232,000	20.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		883.00000	884,000	20.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		481.00000	496,000	18.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		349.00000	348,000	18.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,560.00000	1,572,000	18.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		28.00000	24,000	18.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		337.00000	354,000	19.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		555.00000	556,000	19.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		559.00000	573,000	18.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		277.00000	275,000	18.07	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		375.00000	374,000	18.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		457.00000	472,000	18.56	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		767.00000	768,000	20.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		249.00000	266,000	20.41	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,069.00000	1,002,000	18.15	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		241.00000	266,000	18.15	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	10.45	Call		1,035.00000	970,000	18.19	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		257.00000	284,000	18.19	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,104.00000	1,035,000	18.11	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		226.00000	249,000	18.11	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,097.00000	1,036,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		456.00000	487,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,067.00000	1,006,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		476.00000	507,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,128.00000	1,065,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		437.00000	466,000	19.00	0.00	0	0
Total € / R Option										0.00	0	66,220
Total € / R										378,072,375.20	34,571	117,700
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.32340	8.30330			4,153,376.60	499	9,642
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.43170	8.33260			6,104,550.80	724	36,813
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.38640	8.37000			4,184,813.60	499	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.42450	8.40770			0.00	0	2,098
Total AU\$ / R Future										14,442,741.00	1,722	55,486
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,653.00000	1,673,000	34.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	34.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,603.00000	1,623,000	34.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	34.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,703.00000	1,723,000	34.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	34.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		804.00000	824,000	28.00	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 19/12/2011 Foreign Exchange Option	7.50	Put		1.00000	1,000	28.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		1,003.00000	1,023,000	30.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		0.00000	0,000	30.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		1,113.00000	1,205,000	19.58	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		30.00000	23,000	19.58	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		1,067.00000	1,158,000	19.44	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		34.00000	26,000	19.44	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,160.00000	1,252,000	19.73	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		27.00000	20,000	19.73	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		976.00000	1,066,000	19.16	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		43.00000	34,000	19.16	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,397.00000	1,492,000	20.43	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		14.00000	10,000	20.43	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		683.00000	761,000	18.51	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		100.00000	79,000	18.51	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		931.00000	1,020,000	19.02	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		48.00000	38,000	19.02	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,349.00000	1,444,000	20.29	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		16.00000	12,000	20.29	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,136.00000	2,234,000	24.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		3.00000	2,000	24.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		572.00000	645,000	18.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		139.00000	113,000	18.42	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		877.00000	889,000	18.41	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		157.00000	153,000	18.41	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 18/06/2012 Foreign Exchange Option	7.70	Call		841.00000	852,000	18.41		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		171.00000	166,000	18.41		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		914.00000	926,000	18.41		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		144.00000	140,000	18.41		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		644.00000	653,000	19.10		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		473.00000	465,000	19.10		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		621.00000	629,000	19.15		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		500.00000	491,000	19.15		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		669.00000	678,000	19.04		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		448.00000	440,000	19.04		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								14,442,741.00	1,722	55,486
CAD/ R On 19/12/2011 Foreign Exchange Future			8.00790	8.02690				0.00	0	160
CAD/ R On 19/03/2012 Foreign Exchange Future			8.17630	8.11920				0.00	0	37
CAD/ R On 18/06/2012 Foreign Exchange Future			8.18520	8.20650				0.00	0	0
Total CAD/ R Future								0.00	0	197
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		777.00000	758,000	22.15		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		0.00000	0,000	22.15		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		727.00000	708,000	21.68		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		0.00000	0,000	21.68		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		827.00000	808,000	22.62		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		0.00000	0,000	22.62		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		379.00000	360,000	18.07		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		2.00000	2,000	18.07		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	6.80	Call		1,227.00000	1,208,000	20.86	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		0.00000	0,000	20.86	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		428.00000	409,000	18.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		1.00000	1,000	18.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,177.00000	1,158,000	21.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	0,000	21.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		627.00000	608,000	20.73	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		0.00000	0,000	20.73	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,127.00000	1,108,000	21.30	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	0,000	21.30	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		577.00000	558,000	20.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		0.00000	0,000	20.26	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		634.00000	678,000	15.46	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		65.00000	52,000	15.46	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		593.00000	637,000	15.43	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		74.00000	61,000	15.43	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		675.00000	721,000	15.48	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		56.00000	45,000	15.48	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Call		408.00000	398,000	16.26	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		352.00000	363,000	16.26	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		385.00000	377,000	16.38	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		379.00000	392,000	16.38	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		431.00000	420,000	16.15	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Put		325.00000	335,000	16.15	0.00	0	0
Total CAD/ R Option										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CAD/ R							0.00	0	197
CF CANDO 19/12/2011 Foreign Exchange Future			0.27830	0.30580			0.00	0	12,659
Total CF CANDO CAAK Future							0.00	0	12,659
Total CF CANDO CAAK							0.00	0	12,659
CF CANDO 19/12/2011 Foreign Exchange Future			0.15180	0.17980			0.00	0	18,519
Total CF CANDO CAAL Future							0.00	0	18,519
Total CF CANDO CAAL							0.00	0	18,519
CF CANDO 19/12/2011 Foreign Exchange Future			0.03050	0.02470			0.00	0	12,423
Total CF CANDO CAAM Future							0.00	0	12,423
Total CF CANDO CAAM							0.00	0	12,423
CF CANDO 30/03/2012 Foreign Exchange Future			0.43050	0.44160			0.00	0	100,000
Total CF CANDO CAAN Future							0.00	0	100,000
Total CF CANDO CAAN							0.00	0	100,000
CF CANDO 30/03/2012 Foreign Exchange Future			0.08400	0.07230			0.00	0	100,000
Total CF CANDO CAAO Future							0.00	0	100,000
Total CF CANDO CAAO							0.00	0	100,000
CF CANDO 19/12/2011 Foreign Exchange Future			0.04620	0.03520			0.00	0	12,346
Total CF CANDO CAAP Future							0.00	0	12,346
Total CF CANDO CAAP							0.00	0	12,346
CF CANDO 19/12/2011 Foreign Exchange Future			0.21850	0.25030			0.00	0	18,750
Total CF CANDO CAAR Future							0.00	0	18,750
Total CF CANDO CAAR							0.00	0	18,750
CF CANDO 31/01/2012 Foreign Exchange Future			0.04890	0.14100			0.00	0	12,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CF CANDO CAAS Future								0.00	0	12,500
Total CF CANDO CAAS								0.00	0	12,500
CF CANDO On 29/02/2012 Foreign Exchange Future			0.10650	0.11400				0.00	0	12,500
Total CF CANDO CAAT Future								0.00	0	12,500
Total CF CANDO CAAT								0.00	0	12,500
CF CANDO On 31/01/2012 Foreign Exchange Future			0.03410	0.03410				0.00	0	19,481
Total CF CANDO CAAU Future								0.00	0	19,481
Total CF CANDO CAAU								0.00	0	19,481
CF CANDO On 29/02/2012 Foreign Exchange Future			0.04810	0.05690				0.00	0	12,987
Total CF CANDO CAAV Future								0.00	0	12,987
Total CF CANDO CAAV								0.00	0	12,987
CHF / R On 19/12/2011 Foreign Exchange Future			8.77090	8.84730				0.00	0	253
CHF / R On 19/03/2012 Foreign Exchange Future			8.99400	8.98570				0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			9.03980	9.12040				0.00	0	0
Total CHF / R Future								0.00	0	278
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		549.00000	474,000	23.26		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		2.00000	3,000	23.26		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		500.00000	426,000	22.82		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		3.00000	5,000	22.82		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		599.00000	523,000	23.68		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		2.00000	2,000	23.68		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		358.00000	286,000	21.50		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		11.00000	15,000	21.50		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	Call		698.00000	622,000	24.51		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		1.00000	1,000	24.51		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		947.00000	871,000	26.59		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		0.00000	0,000	26.59		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		312.00000	243,000	21.06		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		15.00000	22,000	21.06		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		74.00000	43,000	20.73		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		127.00000	172,000	20.73		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		5.00000	3,000	26.77		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		558.00000	632,000	26.77		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		20.00000	9,000	23.11		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		323.00000	388,000	23.11		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		404.00000	331,000	21.94		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		7.00000	10,000	21.94		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		847.00000	771,000	25.76		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		0.00000	0,000	25.76		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,097.00000	1,021,000	25.53		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		0.00000	0,000	25.53		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		122.00000	75,000	19.78		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		75.00000	104,000	19.78		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,197.00000	1,121,000	24.82		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		0.00000	0,000	24.82		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		189.00000	128,000	19.75		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		42.00000	57,000	19.75		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		58.00000	32,000	21.21		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	8.95	Put		161.00000	211,000	21.21	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		269.00000	201,000	20.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		22.00000	30,000	20.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		4.00000	2,000	27.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		607.00000	681,000	27.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		15.00000	7,000	23.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		368.00000	436,000	23.59	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		599.00000	605,000	20.77	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		213.00000	211,000	20.77	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		571.00000	577,000	20.99	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		235.00000	233,000	20.99	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		628.00000	634,000	20.56	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		192.00000	190,000	20.56	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Call		599.00000	563,000	22.84	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Put		579.00000	623,000	22.84	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Call		579.00000	545,000	23.01	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Put		609.00000	655,000	23.01	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Call		618.00000	581,000	22.68	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Put		548.00000	591,000	22.68	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	278
NZ\$ / R	On	19/12/2011	Foreign Exchange Future			6.29270	6.28680			0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.40870	6.34320			0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.38950	6.38680			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.26	Call		85.00000	84,000	21.48		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.26	Put		63.00000	56,000	21.48		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Call		80.00000	78,000	21.42		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Put		68.00000	60,000	21.42		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		91.00000	90,000	21.54		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		59.00000	52,000	21.54		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		233.00000	282,000	16.39		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		174.00000	157,000	16.39		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		228.00000	276,000	16.39		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		179.00000	161,000	16.39		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		239.00000	288,000	16.39		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		170.00000	153,000	16.39		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		371.00000	375,000	18.11		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		284.00000	286,000	18.11		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		346.00000	351,000	18.15		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		309.00000	312,000	18.15		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		398.00000	401,000	18.06		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		261.00000	262,000	18.06		0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
RAIN	On	19/12/2011	Foreign Exchange Future			16,222.15000	16,323.78000				0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											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 Future			1.28930	1.29690			0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.31780	1.31330			0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.31860	1.32970			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		1,969.00000	1,893,000	35.44	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		0.00000	0,000	35.44	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,470.00000	1,394,000	34.73	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		1.00000	1,000	34.73	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,469.00000	2,393,000	36.14	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		0.00000	0,000	36.14	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,301.00000	1,336,000	21.70	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		168.00000	158,000	21.70	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		951.00000	985,000	22.15	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		318.00000	307,000	22.15	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,709.00000	1,747,000	21.25	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		76.00000	69,000	21.25	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,974.00000	1,880,000	21.43	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		177.00000	194,000	21.43	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,596.00000	1,519,000	21.90	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		299.00000	333,000	21.90	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,393.00000	2,290,000	21.20	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		96.00000	104,000	21.20	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							972,522,185.60	111,873	741,915
Total Options							221,064.00	732	455,109
Grand Total:							972,743,249.60	112,605	1,197,024