

Currency Derivatives Daily MTM Report

Daily summary for: 19/12/2011

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			8.37550	8.36780			1,620,441,487.00	193,474	0
\$ / R On 19/03/2012 Foreign Exchange Future			8.48420	8.48140			1,867,397,872.60	220,103	239,805
\$ / R On 18/06/2012 Foreign Exchange Future			8.59180	8.58760			1,220,035.60	142	27,127
\$ / R On 17/09/2012 Foreign Exchange Future			8.69060	8.68680			28,965,769.80	3,333	5,856
\$ / R On 14/12/2012 Foreign Exchange Future			8.78830	8.78390			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.88640	8.86390			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.80690	9.60120			0.00	0	0
Total \$ / R Future							3,518,025,165.00	417,052	272,788
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		1,018.00000	1,026,000	22.48	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		968.00000	976,000	22.48	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		1,068.00000	1,076,000	22.48	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,618.00000	1,626,000	22.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		4.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		372.00000	376,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,368.00000	1,376,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		1,118.00000	1,126,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		2,218.00000	2,226,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		868.00000	876,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,918.00000	1,926,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,968.00000	1,976,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		2,118.00000	2,126,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		325.00000	326,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		7.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,418.00000	2,426,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		918.00000	926,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,668.00000	1,676,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,568.00000	1,576,000	22.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		470.00000	476,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		2.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		668.00000	676,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,518.00000	1,526,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		2,068.00000	2,076,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		2,018.00000	2,026,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,368.00000	2,376,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		569.00000	576,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		1.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		768.00000	776,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,768.00000	1,776,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,518.00000	2,526,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		519.00000	526,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		1.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		1,168.00000	1,176,000	22.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		1,818.00000	1,826,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		83.00000	26,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		65.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		191.00000	176,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		23.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,268.00000	2,276,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,218.00000	1,226,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,468.00000	1,476,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,268.00000	1,276,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,718.00000	1,726,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		2,168.00000	2,176,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		115.00000	76,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		47.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,868.00000	1,876,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,418.00000	1,426,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		718.00000	726,000	22.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		62.00000	0,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		94.00000	25,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		151.00000	126,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		33.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		618.00000	626,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,318.00000	1,326,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		278.00000	276,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		10.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,318.00000	2,326,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		421.00000	426,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		3.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		818.00000	826,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		0.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		233.00000	226,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		15.00000	1,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		7.00000	0,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		389.00000	375,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		437.00000	425,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		5.00000	0,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		0.00000	0,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,582.00000	2,575,000	22.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,532.00000	3,525,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		295.00000	275,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		13.00000	0,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		166.00000	125,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		34.00000	0,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Put		633.00000	625,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Call		1.00000	0,000	22.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,460.00000	1,459,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		15.00000	11,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,413.00000	1,411,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		18.00000	13,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,508.00000	1,508,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		13.00000	10,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,495.00000	1,494,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		14.00000	10,000	20.70	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,352.00000	1,349,000	20.28	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		21.00000	15,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,259.00000	1,254,000	20.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		28.00000	20,000	20.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,689.00000	1,690,000	21.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		8.00000	6,000	21.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,305.00000	1,301,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		24.00000	17,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,738.00000	1,739,000	21.60	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		7.00000	5,000	21.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		989.00000	976,000	19.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		58.00000	42,000	19.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		684.00000	658,000	19.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		153.00000	124,000	19.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,121.00000	1,113,000	19.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		40.00000	29,000	19.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		485.00000	455,000	21.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		304.00000	271,000	21.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,788.00000	1,789,000	21.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		7.00000	5,000	21.94	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		462.00000	431,000	21.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		331.00000	297,000	21.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,640.00000	1,641,000	21.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		9.00000	7,000	21.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		651.00000	624,000	19.92	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		170.00000	140,000	19.92	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,399.00000	1,397,000	20.42	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		18.00000	13,000	20.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,837.00000	1,838,000	22.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		6.00000	4,000	22.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		1,077.00000	1,067,000	19.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		46.00000	33,000	19.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		535.00000	505,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		254.00000	221,000	20.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		753.00000	730,000	19.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		122.00000	96,000	19.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,447.00000	1,445,000	20.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		16.00000	11,000	20.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,887.00000	1,888,000	22.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		6.00000	4,000	22.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		789.00000	767,000	19.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		108.00000	83,000	19.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		619.00000	592,000	20.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		188.00000	158,000	20.06	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		718.00000	693,000	19.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		137.00000	109,000	19.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		561.00000	532,000	20.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		230.00000	198,000	20.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,167.00000	1,159,000	19.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		36.00000	25,000	19.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,212.00000	1,206,000	19.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		31.00000	22,000	19.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,591.00000	1,592,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		10.00000	8,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		864.00000	846,000	19.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		83.00000	62,000	19.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		589.00000	560,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		208.00000	176,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		1,032.00000	1,021,000	19.31	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		51.00000	37,000	19.31	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		2,085.00000	2,087,000	24.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		4.00000	3,000	24.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,334.00000	2,336,000	25.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		3.00000	2,000	25.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		946.00000	931,000	19.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		65.00000	47,000	19.03	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		509.00000	479,000	20.98	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		278.00000	245,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,284.00000	2,286,000	25.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		3.00000	2,000	25.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,543.00000	1,543,000	20.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		12.00000	9,000	20.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		826.00000	806,000	19.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		95.00000	72,000	19.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		440.00000	409,000	21.76	1,983,650.00	4,850	4,850
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		359.00000	325,000	21.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		2,036.00000	2,037,000	23.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		5.00000	3,000	23.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		904.00000	887,000	18.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		73.00000	53,000	18.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,936.00000	1,938,000	22.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		5.00000	4,000	22.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,986.00000	1,987,000	23.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		5.00000	3,000	23.32	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		2,135.00000	2,137,000	24.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		4.00000	3,000	24.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,384.00000	2,386,000	26.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		3.00000	2,000	26.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		419.00000	389,000	22.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		388.00000	355,000	22.02	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		399.00000	369,000	22.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		418.00000	385,000	22.28	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		298.00000	271,000	23.79	1,314,350.00	4,850	4,853
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		617.00000	587,000	23.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		765.00000	738,000	24.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		246.00000	222,000	24.80	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		362.00000	332,000	22.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		481.00000	448,000	22.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		345.00000	315,000	23.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		514.00000	481,000	23.03	0.00	0	176
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Put		582.00000	551,000	23.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		313.00000	285,000	23.54	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		547.00000	516,000	23.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		328.00000	300,000	23.28	0.00	0	366
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,410.00000	1,403,000	19.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		72.00000	61,000	19.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,368.00000	1,360,000	19.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		80.00000	68,000	19.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,453.00000	1,447,000	19.93	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		65.00000	55,000	19.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		797.00000	776,000	20.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		309.00000	284,000	20.93	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		27.00000	22,000	20.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,865.00000	1,864,000	20.57	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		613.00000	591,000	22.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		525.00000	499,000	22.64	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		557.00000	536,000	23.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		619.00000	594,000	23.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		521.00000	501,000	23.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		683.00000	659,000	23.62	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,587.00000	1,576,000	19.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		100.00000	85,000	19.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,546.00000	1,534,000	19.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		109.00000	93,000	19.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,628.00000	1,618,000	19.21	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		91.00000	77,000	19.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		119.00000	103,000	19.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,506.00000	1,494,000	19.40	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		997.00000	973,000	24.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		584.00000	564,000	24.52	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		1,080.00000	1,058,000	20.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		293.00000	267,000	20.28	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		752.00000	729,000	22.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		665.00000	638,000	22.93	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		1,069.00000	1,045,000	24.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		556.00000	536,000	24.81	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		793.00000	767,000	23.62	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		680.00000	658,000	23.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,353.00000	1,338,000	20.08	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		269.00000	250,000	20.08	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,321.00000	1,305,000	20.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		287.00000	267,000	20.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,386.00000	1,371,000	19.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		252.00000	233,000	19.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		390.00000	368,000	20.81	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,174.00000	1,156,000	20.81	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,051.00000	1,029,000	24.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		735.00000	717,000	24.41	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,335.00000	1,331,000	20.73	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		421.00000	395,000	20.73	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,309.00000	1,303,000	20.84	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		445.00000	417,000	20.84	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,363.00000	1,360,000	20.63	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		399.00000	374,000	20.63	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,110.00000	1,079,000	24.24	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		874.00000	865,000	24.24	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,260.00000	1,253,000	21.20	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		496.00000	467,000	21.20	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,034.00000	2,153,000	22.43	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		933.00000	846,000	22.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,015.00000	2,133,000	22.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		964.00000	876,000	22.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,053.00000	2,173,000	22.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		902.00000	816,000	22.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		647.00000	569,000	20.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,248.00000	2,376,000	20.95	0.00	0	200
Total \$ / R Option										3,298,000.00	9,700	192,710
Total \$ / R										3,521,323,165.00	426,752	465,498
\$ / R MAXOn	19/12/2011	Foreign Exchange Future				8.37550	8.36780			41,877.50	5	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Future				8.48420	8.48140			0.00	0	731
\$ / R MAXOn	18/06/2012	Foreign Exchange Future				8.59180	8.58760			0.00	0	0
Total \$ / R MAXI Future										41,877.50	5	731
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call			136,780.00000	137,550,000	22.48	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put			0.00000	0,000	22.48	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call			131,780.00000	132,550,000	22.48	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put			0.00000	0,000	22.48	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call			141,780.00000	142,550,000	22.48	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put			0.00000	0,000	22.48	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call			98,882.00000	97,554,000	19.17	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put			5,742.00000	4,134,000	19.17	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call			94,585.00000	93,080,000	19.03	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put			6,445.00000	4,660,000	19.03	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call			103,243.00000	102,080,000	19.31	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		5,103.00000	3,660,000	19.31	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		25,332.00000	22,061,000	20.72	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		53,472.00000	50,481,000	20.72	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		67,541.00000	65,348,000	21.97	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		43,781.00000	41,168,000	21.97	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		65,385.00000	63,198,000	22.19	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		46,625.00000	44,018,000	22.19	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		69,780.00000	67,586,000	21.75	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		41,020.00000	38,406,000	21.75	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									41,877.50	5	811
£ / R	On 19/12/2011	Foreign Exchange Future			13.00300	12.97970			26,981,225.00	2,075	0
£ / R	On 19/03/2012	Foreign Exchange Future			13.16580	13.14510			23,685,274.20	1,799	10,583
£ / R	On 18/06/2012	Foreign Exchange Future			13.32120	13.29840			0.00	0	2,985
Total £ / R Future									50,666,499.20	3,874	13,568
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,330.00000	1,353,000	17.78	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		0.00000	0,000	17.78	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		1,280.00000	1,303,000	17.78	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		0.00000	0,000	17.78	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		1,380.00000	1,403,000	17.78	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		0.00000	0,000	17.78	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		781.00000	803,000	17.78	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		1.00000	0,000	17.78	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,680.00000	1,703,000	17.78	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	17.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1,080.00000	1,103,000	17.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		0.00000	0,000	17.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,230.00000	1,253,000	17.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		0.00000	0,000	17.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,480.00000	2,503,000	17.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		0.00000	0,000	17.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,280.00000	2,303,000	17.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		0.00000	0,000	17.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,729.00000	1,745,000	18.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		34.00000	29,000	18.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,680.00000	1,696,000	17.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		35.00000	30,000	17.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,777.00000	1,793,000	18.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		32.00000	27,000	18.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,632.00000	1,648,000	17.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		37.00000	32,000	17.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,302.00000	1,316,000	16.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		57.00000	50,000	16.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,167.00000	2,185,000	20.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		22.00000	19,000	20.33	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,393.00000	1,408,000	16.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		48.00000	42,000	16.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		981.00000	985,000	16.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		136.00000	119,000	16.46	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		1,826.00000	1,842,000	18.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		31.00000	26,000	18.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,265.00000	2,283,000	20.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		20.00000	17,000	20.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,488.00000	1,503,000	16.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		43.00000	37,000	16.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		2,069.00000	2,086,000	19.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		24.00000	20,000	19.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,217.00000	1,229,000	16.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		72.00000	63,000	16.18	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		1,259.00000	1,272,000	16.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		64.00000	56,000	16.14	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		807.00000	805,000	16.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		212.00000	189,000	16.76	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		339.00000	311,000	17.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		634.00000	627,000	17.45	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		759.00000	727,000	19.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		354.00000	343,000	19.27	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,614.00000	1,632,000	18.30	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		166.00000	161,000	18.30	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,572.00000	1,590,000	18.21	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		174.00000	169,000	18.21	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,656.00000	1,674,000	18.38	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		158.00000	153,000	18.38	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										50,666,499.20	3,874	39,104
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10753	0.10750			24,839.43	231	0
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10920	0.10920			25,225.20	231	4,421
¥ / R	On	18/06/2012	Foreign Exchange Future			0.11080	0.11080			0.00	0	0
Total ¥ / R Future										50,064.63	462	4,421
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,750.00000	2,753,000	21.07	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	21.07	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,750.00000	1,753,000	21.07	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		0.00000	0,000	21.07	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,750.00000	3,753,000	21.07	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	21.07	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,933.00000	1,930,000	19.88	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		13.00000	10,000	19.88	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,060.00000	1,023,000	19.64	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		140.00000	103,000	19.64	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,924.00000	2,923,000	25.37	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		4.00000	3,000	25.37	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		878.00000	848,000	22.72	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		598.00000	568,000	22.72	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		529.00000	504,000	25.29	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,249.00000	1,224,000	25.29	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,468.00000	1,446,000	20.50	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		188.00000	166,000	20.50	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										50,064.63	462	4,421
€ / R	On	19/12/2011	Foreign Exchange Future			10.90870	10.90220			29,289,859.50	2,685	0
€ / R	On	19/03/2012	Foreign Exchange Future			11.06010	11.06280			13,283,180.10	1,201	24,012
€ / R	On	18/06/2012	Foreign Exchange Future			11.20950	11.21250			0.00	0	14,009
€ / R	On	17/09/2012	Foreign Exchange Future			11.35100	11.35440			0.00	0	200
Total € / R Future										42,573,039.60	3,886	38,221
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,102.00000	1,109,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		0.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,052.00000	1,059,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		0.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,152.00000	1,159,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		0.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		902.00000	909,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		0.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,352.00000	1,359,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		0.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,602.00000	1,609,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		0.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,502.00000	1,509,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		0.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		849.00000	841,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		952.00000	959,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		0.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1.00000	0,000	14.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		699.00000	691,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,402.00000	1,409,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		0.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		37.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		135.00000	91,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		653.00000	659,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		1.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		1.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		749.00000	741,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		554.00000	559,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		2.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		852.00000	859,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		0.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,302.00000	1,309,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		0.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		9.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		307.00000	291,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		753.00000	759,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		1.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		802.00000	809,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		0.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		1.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		603.00000	609,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		51.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		99.00000	41,000	14.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		998.00000	991,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.40	Put		501.00000	491,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.40	Call		3.00000	0,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		407.00000	409,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		5.00000	0,000	14.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,038.00000	1,023,000	16.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		75.00000	63,000	16.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		996.00000	980,000	16.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		83.00000	70,000	16.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,080.00000	1,066,000	16.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		67.00000	56,000	16.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,024.00000	2,020,000	20.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		11.00000	10,000	20.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		915.00000	897,000	16.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		102.00000	87,000	16.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,305.00000	1,294,000	17.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		42.00000	34,000	17.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,073.00000	2,069,000	20.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		10.00000	9,000	20.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,212.00000	1,201,000	17.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		49.00000	41,000	17.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		661.00000	636,000	16.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		198.00000	176,000	16.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		572.00000	544,000	16.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		259.00000	234,000	16.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		876.00000	857,000	16.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		113.00000	97,000	16.65	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		401.00000	371,000	17.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		438.00000	411,000	17.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		270.00000	242,000	19.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		707.00000	682,000	19.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		492.00000	463,000	17.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		329.00000	303,000	17.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		212.00000	188,000	19.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		899.00000	878,000	19.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		468.00000	438,000	17.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		355.00000	328,000	17.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,540.00000	1,533,000	18.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		27.00000	23,000	18.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		329.00000	300,000	18.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		566.00000	540,000	18.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		544.00000	516,000	17.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		281.00000	256,000	17.08	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		381.00000	354,000	17.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		444.00000	414,000	17.45	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		781.00000	758,000	19.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		244.00000	218,000	19.33	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,058.00000	1,035,000	17.64	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		246.00000	226,000	17.64	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		1,025.00000	1,001,000	17.67	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		263.00000	242,000	17.67	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,093.00000	1,070,000	17.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		231.00000	211,000	17.61	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,085.00000	1,078,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		456.00000	453,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,055.00000	1,048,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		476.00000	473,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,080.00000	1,108,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		401.00000	433,000	19.00	0.00	0	0
Total € / R Option										0.00	0	27,200
Total € / R										42,573,039.60	3,886	65,421
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.33430	8.33790			2,917,005.00	350	0
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.35660	8.37000			2,632,329.00	315	42,150
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.39710	8.40970			839,710.00	100	6,983
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.43780	8.45100			0.00	0	2,098
Total AU\$ / R Future										6,389,044.00	765	51,231
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,688.00000	1,684,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,638.00000	1,634,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,738.00000	1,734,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		838.00000	834,000	21.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		0.00000	0,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		1,038.00000	1,034,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		0.00000	0,000	21.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,149.00000	1,136,000	20.41	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		29.00000	29,000	20.41	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,102.00000	1,090,000	20.24	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		32.00000	33,000	20.24	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,195.00000	1,183,000	20.58	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		25.00000	26,000	20.58	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,010.00000	998,000	19.91	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		40.00000	41,000	19.91	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,434.00000	1,421,000	21.41	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		14.00000	14,000	21.41	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		714.00000	704,000	19.39	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		94.00000	97,000	19.39	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		965.00000	953,000	19.74	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		45.00000	46,000	19.74	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,386.00000	1,373,000	21.24	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		16.00000	16,000	21.24	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,173.00000	2,159,000	25.32	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		3.00000	2,000	25.32	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		601.00000	592,000	19.28	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		131.00000	135,000	19.28	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		914.00000	907,000	19.26	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		154.00000	160,000	19.26	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		877.00000	870,000	19.26		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		167.00000	173,000	19.26		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		951.00000	944,000	19.26		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		141.00000	147,000	19.26		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		679.00000	677,000	19.86		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		464.00000	476,000	19.86		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		655.00000	653,000	19.92		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		490.00000	502,000	19.92		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		704.00000	702,000	19.80		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		439.00000	451,000	19.80		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								6,389,044.00	765	51,231
CAD/ R On 19/12/2011 Foreign Exchange Future			8.09100	8.09520				80,910.00	10	0
CAD/ R On 19/03/2012 Foreign Exchange Future			8.18130	8.18990				81,813.00	10	10
CAD/ R On 18/06/2012 Foreign Exchange Future			8.27310	8.28090				0.00	0	0
Total CAD/ R Future								162,723.00	20	10
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		845.00000	841,000	14.38		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		0.00000	0,000	14.38		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		795.00000	791,000	14.38		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		0.00000	0,000	14.38		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		895.00000	891,000	14.38		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		0.00000	0,000	14.38		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		446.00000	441,000	14.38		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		1.00000	0,000	14.38		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		1,295.00000	1,291,000	14.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		0.00000	0,000	14.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		496.00000	491,000	14.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		1.00000	0,000	14.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,245.00000	1,241,000	14.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	0,000	14.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		695.00000	691,000	14.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		0.00000	0,000	14.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,195.00000	1,191,000	14.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	0,000	14.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		645.00000	641,000	14.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		0.00000	0,000	14.38	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		694.00000	673,000	14.92	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		54.00000	42,000	14.92	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		653.00000	631,000	14.92	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		63.00000	50,000	14.92	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		736.00000	716,000	14.92	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		46.00000	35,000	14.92	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Call		452.00000	431,000	15.82	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		321.00000	308,000	15.82	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		428.00000	407,000	15.94	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		347.00000	334,000	15.94	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		477.00000	455,000	15.69	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Put		296.00000	282,000	15.69	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							162,723.00	20	10
CF CANDO 19/12/2011 Foreign Exchange Future			0.47550	0.41420			0.00	0	0
Total CF CANDO CAAK Future							0.00	0	0
Total CF CANDO CAAK							0.00	0	0
CF CANDO 19/12/2011 Foreign Exchange Future			0.27550	0.27550			0.00	0	0
Total CF CANDO CAAL Future							0.00	0	0
Total CF CANDO CAAL							0.00	0	0
CF CANDO 19/12/2011 Foreign Exchange Future				0.00370			0.00	0	0
Total CF CANDO CAAM Future							0.00	0	0
Total CF CANDO CAAM							0.00	0	0
CF CANDO 30/03/2012 Foreign Exchange Future			0.49800	0.50690			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			0.04460	0.04990			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				0.00510			0.00	0	0
Total CF CANDO CAAP Future							0.00	0	0
Total CF CANDO CAAP							0.00	0	0
CF CANDO 19/12/2011 Foreign Exchange Future			0.37550	0.36220			0.00	0	0
Total CF CANDO CAAR Future							0.00	0	0
Total CF CANDO CAAR							0.00	0	0
CF CANDO 31/01/2012 Foreign Exchange Future			0.17010	0.15120			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			0.13570	0.12210			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			0.01700	0.01770			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			0.04210	0.04560			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			8.94080	8.88610			1,993,798.40	223	0
CHF / R On 19/03/2012 Foreign Exchange Future			9.07820	9.02560			2,024,438.60	223	223
CHF / R On 18/06/2012 Foreign Exchange Future			9.21730	9.16410			0.00	0	0
Total CHF / R Future							4,018,237.00	446	223
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		587.00000	641,000	17.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		1.00000	0,000	17.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		537.00000	591,000	17.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		1.00000	0,000	17.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		636.00000	691,000	17.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		0.00000	0,000	17.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		391.00000	441,000	17.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		5.00000	0,000	17.84	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		736.00000	791,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		0.00000	0,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		986.00000	1,041,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		0.00000	0,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		343.00000	391,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		7.00000	0,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		67.00000	41,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		81.00000	0,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		3.00000	0,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		517.00000	459,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		13.00000	0,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		277.00000	209,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		439.00000	491,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		3.00000	0,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		886.00000	941,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		0.00000	0,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,136.00000	1,191,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		0.00000	0,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		129.00000	141,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		43.00000	0,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,236.00000	1,291,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		0.00000	0,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		208.00000	241,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		22.00000	0,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		49.00000	0,000	17.84	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		113.00000	9,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		297.00000	341,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		11.00000	0,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		2.00000	0,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		566.00000	509,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		10.00000	0,000	17.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		324.00000	259,000	17.84	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		631.00000	627,000	19.03	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		205.00000	149,000	19.03	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		602.00000	594,000	19.10	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		226.00000	166,000	19.10	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		663.00000	661,000	18.97	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		187.00000	133,000	18.97	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Call		634.00000	664,000	23.40	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Put		570.00000	547,000	23.40	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Call		614.00000	643,000	23.56	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Put		600.00000	576,000	23.56	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Call		654.00000	685,000	23.24	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Put		540.00000	518,000	23.24	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										4,018,237.00	446	223
NZ\$ / R	On	19/12/2011	Foreign Exchange Future			6.37490	6.30980			0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.42950	6.36820			0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.47480	6.41310			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		80.00000	110,000	20.73		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.26	Put		35.00000	0,000	20.73		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Call		73.00000	100,000	20.73		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Put		38.00000	0,000	20.73		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		87.00000	120,000	20.73		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		32.00000	0,000	20.73		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		248.00000	267,000	14.58		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		164.00000	121,000	14.58		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		242.00000	260,000	14.58		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		168.00000	124,000	14.58		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		253.00000	273,000	14.58		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		159.00000	117,000	14.58		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		392.00000	412,000	17.64		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		279.00000	237,000	17.64		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		367.00000	386,000	17.69		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		304.00000	261,000	17.69		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		419.00000	440,000	17.59		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		256.00000	215,000	17.59		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			16,464.62000	16,438.03000				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			1.32150	1.31280			0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.33760	1.32870			0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.35340	1.34330			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		2,128.00000	2,215,000	22.52	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		0.00000	0,000	22.52	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,628.00000	1,715,000	22.52	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		0.00000	0,000	22.52	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,628.00000	2,715,000	22.52	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		0.00000	0,000	22.52	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,426.00000	1,470,000	20.33	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		139.00000	94,000	20.33	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		1,067.00000	1,088,000	20.99	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		280.00000	212,000	20.99	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,848.00000	1,917,000	20.67	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		61.00000	41,000	20.67	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		2,092.00000	2,156,000	20.71	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		159.00000	122,000	20.71	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,708.00000	1,757,000	21.03	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		275.00000	223,000	21.03	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,516.00000	2,593,000	20.40	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		83.00000	59,000	20.40	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							3,621,926,649.93	426,510	638,661
Total Options							3,298,000.00	9,700	245,526
Grand Total:							3,625,224,649.93	436,210	884,187