

## Currency Derivatives Daily MTM Report

Daily summary for: 15/09/2011

Contract Details		Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2011			Foreign Exchange Future	7.42310	7.40200		280,645,141.70	37,807	148,050
\$ / R	On 19/12/2011			Foreign Exchange Future	7.51550	7.49580		238,541,970.00	31,740	132,908
\$ / R	On 19/03/2012			Foreign Exchange Future	7.59870	7.57710		186,114,959.10	24,493	39,999
\$ / R	On 18/06/2012			Foreign Exchange Future	7.67820	7.65300		76,782.00	10	6,253
\$ / R	On 17/09/2012			Foreign Exchange Future	7.75880	7.73200		0.00	0	499
\$ / R	On 14/12/2012			Foreign Exchange Future	7.83620	7.81000		0.00	0	0
\$ / R	On 12/12/2014			Foreign Exchange Future	8.61530	8.59430		0.00	0	0
<b>Total \$ / R Future</b>								<b>705,378,852.80</b>	<b>94,050</b>	<b>327,709</b>
\$ / R	On 19/09/2011	8.05	Call	Foreign Exchange Option		0.00000	0,000	28.49	0.00	0
\$ / R	On 19/09/2011	8.05	Put	Foreign Exchange Option		648.00000	627,000	28.49	0.00	0
\$ / R	On 19/09/2011	8.10	Call	Foreign Exchange Option		0.00000	0,000	29.04	0.00	0
\$ / R	On 19/09/2011	8.10	Put	Foreign Exchange Option		698.00000	677,000	29.04	0.00	0
\$ / R	On 19/09/2011	8.00	Call	Foreign Exchange Option		1.00000	0,000	27.94	0.00	3,000
\$ / R	On 19/09/2011	8.00	Put	Foreign Exchange Option		599.00000	577,000	27.94	0.00	0
\$ / R	On 19/09/2011	7.80	Put	Foreign Exchange Option		402.00000	380,000	25.74	0.00	0
\$ / R	On 19/09/2011	7.80	Call	Foreign Exchange Option		4.00000	3,000	25.74	0.00	15,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		66.00000	69,000	18.18	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		64.00000	46,000	18.18	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		602.00000	623,000	24.25	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		0.00000	0,000	24.25	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		502.00000	523,000	23.14	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		0.00000	0,000	23.14	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		95.00000	74,000	19.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		47.00000	47,000	19.18	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		214.00000	191,000	22.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		16.00000	14,000	22.18	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		702.00000	723,000	25.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	25.36	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	26.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		802.00000	823,000	26.70	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		3.00000	1,000	21.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		305.00000	324,000	21.01	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,398.00000	2,377,000	49.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	49.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		27.00000	17,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		129.00000	140,000	19.12	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		9.00000	5,000	20.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		211.00000	228,000	20.06	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		0.00000	0,000	27.49	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		852.00000	873,000	27.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		652.00000	673,000	24.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		0.00000	0,000	24.80	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		552.00000	573,000	23.69	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		131.00000	109,000	20.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		33.00000	32,000	20.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		452.00000	473,000	22.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		0.00000	0,000	22.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		11.00000	9,000	23.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		259.00000	236,000	23.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		257.00000	276,000	20.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		5.00000	3,000	20.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		403.00000	423,000	22.03	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		1.00000	0,000	22.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		1,002.00000	1,023,000	29.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	29.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		6.00000	4,000	25.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		354.00000	331,000	25.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,652.00000	1,673,000	34.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	34.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		168.00000	182,000	19.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		16.00000	9,000	19.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		23.00000	21,000	21.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		171.00000	148,000	21.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,602.00000	1,623,000	35.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	35.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		0.00000	0,000	29.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		748.00000	727,000	29.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,552.00000	1,573,000	36.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	36.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		8.00000	6,000	24.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		306.00000	283,000	24.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		1,102.00000	1,123,000	31.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	31.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,702.00000	1,723,000	33.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	33.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		353.00000	374,000	21.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		1.00000	1,000	21.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		752.00000	773,000	25.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	25.91	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		95.00000	101,000	18.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		43.00000	28,000	18.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		1.00000	1,000	26.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		499.00000	478,000	26.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Call		0.00000	0,000	31.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Put		848.00000	827,000	31.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Call		1,452.00000	1,473,000	37.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	37.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Call		1,152.00000	1,173,000	32.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	32.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Call		0.00000	0,000	30.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Put		798.00000	777,000	30.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		2.00000	2,000	26.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		450.00000	429,000	26.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Call		0.00000	0,000	32.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Put		898.00000	877,000	32.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Call		1,402.00000	1,423,000	36.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	36.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Call		1,302.00000	1,323,000	34.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	34.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		1.00000	1,000	27.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		549.00000	528,000	27.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Call		1,352.00000	1,373,000	35.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	35.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Call		0.00000	0,000	33.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Put		948.00000	927,000	33.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		361.00000	369,000	18.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		215.00000	204,000	18.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		338.00000	346,000	18.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		242.00000	231,000	18.72	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		386.00000	394,000	18.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		190.00000	179,000	18.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		28.00000	24,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		774.00000	789,000	15.73	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		661.00000	644,000	22.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		157.00000	159,000	22.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		77.00000	70,000	16.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		573.00000	585,000	16.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		166.00000	156,000	17.84	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		412.00000	421,000	17.84	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,349.00000	1,369,000	17.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		3.00000	4,000	17.85	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		300.00000	288,000	19.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		296.00000	303,000	19.31	0.00	0	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,056.00000	1,074,000	16.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		10.00000	9,000	16.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,105.00000	1,123,000	16.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		9.00000	8,000	16.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,251.00000	1,270,000	17.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		5.00000	5,000	17.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		148.00000	150,000	22.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		702.00000	685,000	22.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,547.00000	1,567,000	18.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		1.00000	2,000	18.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		316.00000	323,000	19.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		270.00000	258,000	19.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		820.00000	836,000	15.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		24.00000	21,000	15.90	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		732.00000	746,000	15.92	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		36.00000	31,000	15.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		178.00000	180,000	21.56	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	7.90	Put		582.00000	565,000	21.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		228.00000	233,000	20.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		432.00000	418,000	20.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		690.00000	704,000	16.11	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		44.00000	39,000	16.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,202.00000	1,221,000	17.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		6.00000	6,000	17.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,153.00000	1,172,000	17.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		7.00000	7,000	17.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,498.00000	1,517,000	18.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		2.00000	2,000	18.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		201.00000	204,000	21.00	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		505.00000	489,000	21.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		260.00000	265,000	19.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		364.00000	350,000	19.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		913.00000	930,000	16.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		17.00000	15,000	16.26	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,647.00000	1,667,000	19.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	2,000	19.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		189.00000	192,000	21.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		543.00000	527,000	21.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		144.00000	135,000	17.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		440.00000	450,000	17.54	0.00	0	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		961.00000	978,000	16.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		15.00000	13,000	16.43	0.00	0	560

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\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		105.00000	105,000	24.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		959.00000	940,000	24.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		125.00000	125,000	23.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		829.00000	810,000	23.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,399.00000	1,418,000	18.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		3.00000	3,000	18.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		469.00000	480,000	17.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		123.00000	115,000	17.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		650.00000	663,000	16.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		54.00000	48,000	16.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		502.00000	514,000	17.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		106.00000	99,000	17.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		866.00000	883,000	16.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		20.00000	18,000	16.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,300.00000	1,319,000	17.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		4.00000	4,000	17.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		111.00000	112,000	23.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		915.00000	897,000	23.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,008.00000	1,026,000	16.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		12.00000	11,000	16.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		611.00000	623,000	16.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		65.00000	58,000	16.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		244.00000	248,000	20.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		398.00000	383,000	20.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		100.00000	100,000	24.34	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	8.40	Put		1,004.00000	985,000	24.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		118.00000	118,000	23.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		872.00000	853,000	23.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		214.00000	218,000	20.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		468.00000	453,000	20.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		537.00000	549,000	16.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		91.00000	84,000	16.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		140.00000	141,000	22.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		744.00000	726,000	22.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,448.00000	1,468,000	18.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		2.00000	3,000	18.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		167.00000	169,000	21.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		621.00000	604,000	21.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		277.00000	283,000	19.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		331.00000	318,000	19.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		132.00000	133,000	22.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		786.00000	768,000	22.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		692.00000	707,000	17.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		151.00000	144,000	17.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		659.00000	674,000	17.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		168.00000	161,000	17.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		726.00000	741,000	17.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		135.00000	128,000	17.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		717.00000	732,000	17.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		140.00000	133,000	17.08	0.00	0	1,000

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	7.15	Call		619.00000	633,000	17.44	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		192.00000	184,000	17.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		564.00000	576,000	17.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		237.00000	227,000	17.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		862.00000	881,000	16.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		85.00000	82,000	16.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		591.00000	603,000	17.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		214.00000	204,000	17.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		904.00000	923,000	16.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		77.00000	74,000	16.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		430.00000	438,000	19.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		403.00000	389,000	19.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		302.00000	307,000	20.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		675.00000	658,000	20.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		492.00000	502,000	18.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		315.00000	303,000	18.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		227.00000	229,000	22.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		950.00000	930,000	22.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		946.00000	965,000	16.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		69.00000	66,000	16.95	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		218.00000	220,000	22.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		991.00000	971,000	22.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		824.00000	840,000	16.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		97.00000	91,000	16.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		289.00000	294,000	21.06	441,000.00	1,500	2,500

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	8.00	Put		712.00000	695,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		650.00000	665,000	17.32	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		173.00000	166,000	17.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		989.00000	1,008,000	17.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		62.00000	59,000	17.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		470.00000	479,000	18.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		343.00000	330,000	18.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		246.00000	248,000	21.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		869.00000	849,000	21.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		329.00000	335,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		602.00000	586,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		683.00000	698,000	17.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		156.00000	149,000	17.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,033.00000	1,052,000	17.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		56.00000	53,000	17.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		344.00000	350,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		567.00000	551,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		278.00000	282,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		751.00000	733,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		315.00000	320,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		638.00000	621,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		256.00000	259,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		829.00000	810,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		515.00000	525,000	18.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		288.00000	276,000	18.25	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	7.30	Call		539.00000	550,000	18.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		262.00000	251,000	18.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		787.00000	803,000	16.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		110.00000	104,000	16.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		376.00000	382,000	19.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		499.00000	483,000	19.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		266.00000	270,000	21.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		789.00000	771,000	21.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		450.00000	458,000	18.94	687,000.00	1,500	2,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		373.00000	359,000	18.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,212.00000	1,232,000	17.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		35.00000	33,000	17.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,446.00000	1,466,000	17.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		19.00000	17,000	17.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		411.00000	419,000	19.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		434.00000	420,000	19.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		236.00000	239,000	22.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		909.00000	890,000	22.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,399.00000	1,418,000	17.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		22.00000	19,000	17.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		751.00000	767,000	16.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		124.00000	118,000	16.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		359.00000	366,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		532.00000	517,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		210.00000	212,000	22.71	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	8.40	Put		1,033.00000	1,013,000	22.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,167.00000	1,186,000	17.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		40.00000	37,000	17.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		393.00000	400,000	19.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		466.00000	451,000	19.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,077.00000	1,096,000	17.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		50.00000	47,000	17.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,122.00000	1,141,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		45.00000	42,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,258.00000	1,278,000	17.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		31.00000	29,000	17.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,494.00000	1,514,000	17.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		17.00000	15,000	17.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		202.00000	203,000	22.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		1,075.00000	1,054,000	22.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		194.00000	195,000	23.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		1,117.00000	1,096,000	23.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		683.00000	699,000	17.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		280.00000	271,000	17.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		658.00000	674,000	17.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		305.00000	296,000	17.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		711.00000	728,000	17.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		258.00000	250,000	17.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		834.00000	853,000	17.64	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		302.00000	294,000	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	17/09/2012	Foreign Exchange Option	7.25	Call		807.00000	826,000	17.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		325.00000	317,000	17.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		862.00000	882,000	17.51	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		280.00000	273,000	17.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		349.00000	340,000	17.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		781.00000	799,000	17.90	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		723.00000	736,000	19.25	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		613.00000	600,000	19.25	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		704.00000	717,000	19.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		644.00000	631,000	19.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		741.00000	755,000	19.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		581.00000	569,000	19.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		808.00000	794,000	20.12	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		618.00000	630,000	20.12	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,323.00000	1,338,000	20.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,229.00000	1,223,000	20.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,305.00000	1,320,000	21.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,261.00000	1,255,000	21.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,341.00000	1,357,000	20.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,197.00000	1,192,000	20.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		913.00000	909,000	20.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,507.00000	1,524,000	20.08	0.00	0	200
<b>Total \$ / R Option</b>										<b>1,128,000.00</b>	<b>3,000</b>	<b>289,148</b>
<b>Total \$ / R</b>										<b>706 506 852.80</b>	<b>97,050</b>	<b>616,857</b>
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.42310	7.40200			37,115.50	5	254

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			7.51550	7.49580			37,577.50	5	481
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.59870	7.57710			0.00	0	0
<b>Total \$ / R MAXI Future</b>									<b>74,693.00</b>	<b>10</b>	<b>735</b>
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		30,451.00000	32,437,000	21.01	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		251.00000	127,000	21.01	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		25,696.00000	27,567,000	20.54	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		496.00000	257,000	20.54	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		35,320.00000	37,371,000	21.48	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		120.00000	61,000	21.48	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		924.00000	501,000	20.06	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		21,124.00000	22,811,000	20.06	0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		57,298.00000	58,513,000	16.67	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		7,718.00000	6,963,000	16.67	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		53,692.00000	54,858,000	16.86	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		9,112.00000	8,308,000	16.86	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		61,053.00000	62,321,000	16.49	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		6,473.00000	5,771,000	16.49	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		2,710.00000	4,870,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		0.00000	0,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		0.00000	0,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		2,290.00000	130,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		7,710.00000	9,870,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		0.00000	0,000		0.00	0	0
<b>Total \$ / R MAXI Option</b>									<b>0.00</b>	<b>0</b>	<b>50</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI</b>										<b>74 693.00</b>	<b>10</b>	<b>785</b>
£ / R	On	19/09/2011	Foreign Exchange Future			11.74020	11.65270			40,574,131.20	3,456	15,375
£ / R	On	19/12/2011	Foreign Exchange Future			11.87530	11.79060			21,328,038.80	1,796	24,246
£ / R	On	19/03/2012	Foreign Exchange Future			11.99750	11.91020			179,962.50	15	5,428
£ / R	On	18/06/2012	Foreign Exchange Future			12.11240	12.01990			22,468,502.00	1,855	1,855
<b>Total £ / R Future</b>										<b>84,550,634.50</b>	<b>7,122</b>	<b>46,904</b>
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		190.00000	257,000	18.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		37.00000	17,000	18.73	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		152.00000	214,000	18.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		49.00000	24,000	18.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		230.00000	302,000	19.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		27.00000	12,000	19.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		88.00000	135,000	16.85	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		85.00000	45,000	16.85	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		8.00000	10,000	20.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		455.00000	370,000	20.65	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		1.00000	0,000	23.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		654.00000	740,000	23.05	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,153.00000	1,240,000	23.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		0.00000	0,000	23.77	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		704.00000	790,000	23.03	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		1.00000	0,000	23.03	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		6.00000	2,000	22.49	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		459.00000	542,000	22.49	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		803.00000	890,000	22.98	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		0.00000	0,000	22.98	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		3.00000	1,000	23.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		556.00000	641,000	23.09	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		507.00000	592,000	23.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		4.00000	2,000	23.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		24.00000	30,000	17.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		271.00000	190,000	17.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		52.00000	72,000	15.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		149.00000	82,000	15.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		40.00000	54,000	16.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		187.00000	114,000	16.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		411.00000	493,000	21.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		8.00000	3,000	21.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		903.00000	990,000	22.94	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		0.00000	0,000	22.94	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		68.00000	101,000	16.22	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		115.00000	61,000	16.22	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		31.00000	40,000	17.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		228.00000	150,000	17.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		1,003.00000	1,090,000	22.90	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		0.00000	0,000	22.90	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		468.00000	520,000	16.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		327.00000	295,000	16.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		445.00000	495,000	16.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		354.00000	320,000	16.71	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	Call		493.00000	546,000	16.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		302.00000	271,000	16.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		270.00000	304,000	18.27	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		679.00000	629,000	18.27	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		664.00000	727,000	15.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		173.00000	152,000	15.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		363.00000	405,000	17.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		472.00000	430,000	17.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		422.00000	470,000	16.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		381.00000	345,000	16.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,315.00000	1,397,000	15.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		24.00000	22,000	15.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,129.00000	1,207,000	14.68	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		38.00000	32,000	14.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		806.00000	857,000	16.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		346.00000	310,000	16.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		780.00000	829,000	16.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		370.00000	332,000	16.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		834.00000	886,000	16.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		324.00000	289,000	16.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		754.00000	802,000	16.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		394.00000	355,000	16.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		595.00000	636,000	17.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		585.00000	539,000	17.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,094.00000	1,159,000	15.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		184.00000	162,000	15.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		637.00000	679,000	16.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		527.00000	482,000	16.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		456.00000	489,000	18.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		846.00000	792,000	18.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		862.00000	917,000	16.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		302.00000	270,000	16.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,168.00000	1,234,000	15.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		158.00000	137,000	15.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		681.00000	726,000	16.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		471.00000	429,000	16.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,024.00000	1,086,000	15.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		214.00000	189,000	15.78	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		774.00000	832,000	16.65	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		604.00000	570,000	16.65	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		753.00000	810,000	16.76	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		633.00000	598,000	16.76	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		795.00000	854,000	16.55	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		575.00000	542,000	16.55	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>18,595</b>
<b>Total £ / R</b>										<b>84 550 634.50</b>	<b>7,122</b>	<b>65,499</b>
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09670	0.09650			0.00	0	12,230
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09800	0.09780			0.00	0	5,690
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09930	0.09910			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>17,920</b>
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,650.00000	1,670,000	25.97	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	25.97	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		651.00000	671,000	28.92	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		1.00000	1,000	28.92	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,650.00000	2,670,000	25.97	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	25.97	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	49.76	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,350.00000	1,140,330,000	49.76	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,788.00000	1,808,000	20.12	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		8.00000	8,000	20.12	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		859.00000	872,000	17.16	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		79.00000	72,000	17.16	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,782.00000	2,802,000	25.77	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	25.77	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		910.00000	930,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		0.00000	0,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		0.00000	0,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		90.00000	70,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,910.00000	1,930,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000		0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>17,920</b>
€ / R	On	19/09/2011	Foreign Exchange Future			10.28210	10.11860			112,774,072.80	10,968	55,723

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			10.40170	10.24180			67,548,639.80	6,494	25,816
€ / R	On	19/03/2012	Foreign Exchange Future			10.51240	10.35170			28,888,075.20	2,748	10,751
€ / R	On	18/06/2012	Foreign Exchange Future			10.61920	10.45520			54,157,920.00	5,100	5,100
<b>Total € / R Future</b>										<b>263,368,707.80</b>	<b>25,310</b>	<b>97,390</b>
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		471.00000	632,000	22.03	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		2.00000	0,000	22.03	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		421.00000	582,000	21.86	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		2.00000	0,000	21.86	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		520.00000	682,000	22.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		1.00000	0,000	22.20	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		6.00000	1,000	21.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		325.00000	483,000	21.52	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		290.00000	144,000	16.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		9.00000	26,000	16.15	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		819.00000	982,000	23.22	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		0.00000	0,000	23.22	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		27.00000	83,000	15.26	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		158.00000	51,000	15.26	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		146.00000	289,000	18.74	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		27.00000	7,000	18.74	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		2.00000	4,000	20.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		533.00000	372,000	20.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		719.00000	882,000	22.88	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		0.00000	0,000	22.88	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		3.00000	9,000	18.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		434.00000	277,000	18.54	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		2.00000	6,000	19.34	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		483.00000	324,000	19.34	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		4.00000	13,000	17.74	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		385.00000	231,000	17.74	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		0.00000	0,000	28.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		981.00000	818,000	28.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		0.00000	0,000	29.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		1,031.00000	868,000	29.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Call		0.00000	0,000	34.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Put		1,481.00000	1,318,000	34.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		1.00000	1,000	23.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		732.00000	569,000	23.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Call		13.00000	38,000	15.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Put		244.00000	106,000	15.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Call		38.00000	117,000	15.95	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Put		119.00000	35,000	15.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		577.00000	701,000	15.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		135.00000	99,000	15.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		545.00000	664,000	15.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		153.00000	112,000	15.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		611.00000	740,000	15.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		119.00000	88,000	15.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		456.00000	562,000	15.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		214.00000	160,000	15.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		764.00000	904,000	15.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		72.00000	52,000	15.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		977.00000	1,128,000	15.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		35.00000	26,000	15.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		889.00000	1,035,000	15.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		47.00000	33,000	15.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		65.00000	82,000	21.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,573.00000	1,430,000	21.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		485.00000	594,000	15.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		193.00000	142,000	15.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		75.00000	95,000	21.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,433.00000	1,293,000	21.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		805.00000	947,000	15.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		63.00000	45,000	15.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		139.00000	177,000	18.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		897.00000	775,000	18.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		335.00000	421,000	16.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		343.00000	269,000	16.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		72.00000	91,000	21.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,480.00000	1,339,000	21.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		297.00000	374,000	16.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		405.00000	322,000	16.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		430.00000	531,000	15.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		238.00000	179,000	15.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		724.00000	861,000	15.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		82.00000	59,000	15.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		113.00000	143,000	19.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		1,071.00000	941,000	19.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		380.00000	474,000	15.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		288.00000	222,000	15.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		598.00000	705,000	16.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		346.00000	293,000	16.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		574.00000	678,000	16.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		372.00000	316,000	16.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		624.00000	733,000	15.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		322.00000	271,000	15.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,361.00000	1,515,000	16.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		59.00000	53,000	16.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		528.00000	626,000	16.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		426.00000	364,000	16.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		767.00000	896,000	15.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		215.00000	184,000	15.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,407.00000	1,560,000	16.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		55.00000	48,000	16.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		705.00000	827,000	15.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		253.00000	215,000	15.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		396.00000	475,000	17.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		644.00000	563,000	17.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		351.00000	422,000	17.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		749.00000	660,000	17.60	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	10.30	Call		506.00000	602,000	16.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		454.00000	390,000	16.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		267.00000	323,000	18.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,015.00000	911,000	18.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		199.00000	241,000	19.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,347.00000	1,229,000	19.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		311.00000	376,000	17.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		859.00000	764,000	17.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		167.00000	203,000	20.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,565.00000	1,441,000	20.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		299.00000	362,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		897.00000	800,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		945.00000	1,082,000	15.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		143.00000	120,000	15.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		230.00000	278,000	19.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,178.00000	1,066,000	19.04	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		615.00000	717,000	16.47	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		560.00000	498,000	16.47	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		595.00000	694,000	16.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		590.00000	525,000	16.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		636.00000	740,000	16.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		531.00000	471,000	16.37	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>23,700</b>
<b>Total € / R</b>										<b>263 368 707.80</b>	<b>25,310</b>	<b>121,090</b>
ANY DAY On	24/10/2011	Foreign Exchange Future				7.45810	7.44000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ANY DAY EXPIRY CAAG \$ Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Call		743.00000	760,000	15.56	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		3.00000	2,000	15.56	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		695.00000	712,000	15.67	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		5.00000	4,000	15.67	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		793.00000	810,000	15.99	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		3.00000	2,000	15.99	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		27.00000	22,000	16.23	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		467.00000	480,000	16.23	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		168.00000	154,000	18.76	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		208.00000	212,000	18.76	0.00	0	6,757
<b>Total ANY DAY EXPIRY CAAG \$ Option</b>							<b>0.00</b>	<b>0</b>	<b>21,043</b>
<b>Total ANY DAY EXPIRY CAAG \$</b>							<b>0.00</b>	<b>0</b>	<b>21,043</b>
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.63360	7.54330			80,343,640.00	10,525	6,278
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.64770	7.56020			29,175,975.50	3,815	5,880
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.66440	7.57630			3,832,200.00	500	12,216
AU\$ / R On 18/06/2012 Foreign Exchange Future			7.68360	7.59390			44,488,044.00	5,790	5,790
<b>Total AU\$ / R Future</b>							<b>157,839,859.50</b>	<b>20,630</b>	<b>30,164</b>
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		893.00000	984,000	28.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		0.00000	0,000	28.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		843.00000	934,000	27.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		0.00000	0,000	27.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		943.00000	1,034,000	29.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		0.00000	0,000	29.29	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 19/09/2011 Foreign Exchange Option	7.50	Call		75.00000	144,000	16.70	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		32.00000	10,000	16.70	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		113.00000	190,000	17.92	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		20.00000	6,000	17.92	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		543.00000	634,000	24.58	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		0.00000	0,000	24.58	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		345.00000	434,000	23.15	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		2.00000	0,000	23.15	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		44.00000	102,000	15.48	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		51.00000	18,000	15.48	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		394.00000	484,000	23.50	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		1.00000	0,000	23.50	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		1.00000	2,000	20.04	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		408.00000	318,000	20.04	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		793.00000	884,000	27.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		0.00000	0,000	27.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		1.00000	1,000	21.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		458.00000	367,000	21.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		743.00000	834,000	26.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		0.00000	0,000	26.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		444.00000	534,000	23.86	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		1.00000	0,000	23.86	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		0.00000	0,000	22.70	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		607.00000	516,000	22.70	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		156.00000	238,000	19.14	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 19/09/2011 Foreign Exchange Option	7.40	Put		13.00000	4,000	19.14	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		0.00000	1,000	22.38	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		507.00000	417,000	22.38	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		925.00000	1,008,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		15.00000	10,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		874.00000	961,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		14.00000	13,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		972.00000	1,056,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		12.00000	8,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		247.00000	298,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		187.00000	150,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		368.00000	430,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		108.00000	82,000	14.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		485.00000	545,000	13.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		159.00000	131,000	13.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		453.00000	511,000	13.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		177.00000	147,000	13.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		517.00000	581,000	13.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		141.00000	117,000	13.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		395.00000	448,000	13.87	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		219.00000	184,000	13.87	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		705.00000	779,000	14.11	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		79.00000	65,000	14.11	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		239.00000	273,000	14.32	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		413.00000	359,000	14.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		367.00000	419,000	13.91	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		241.00000	205,000	13.91	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		665.00000	738,000	14.05	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		89.00000	74,000	14.05	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,390.00000	1,477,000	16.64	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		14.00000	13,000	16.64	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		348.00000	389,000	13.97	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		404.00000	355,000	13.97	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		328.00000	368,000	14.07	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		434.00000	384,000	14.07	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		368.00000	413,000	13.94	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		374.00000	329,000	13.94	0.00	0	0
<b>Total AU\$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>										<b>157 839 859.50</b>	<b>20,630</b>	<b>30,164</b>
CAD/ R	On	19/09/2011	Foreign Exchange Future			7.51990	7.45290			0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.59930	7.53300			0.00	0	10
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.67320	7.60620			0.00	0	0
<b>Total CAD/ R Future</b>										<b>0.00</b>	<b>0</b>	<b>10</b>
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		209.00000	272,000	18.77	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		6.00000	2,000	18.77	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		163.00000	223,000	17.80	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		10.00000	3,000	17.80	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		256.00000	321,000	19.74	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		3.00000	1,000	19.74	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	19/09/2011	Foreign Exchange Option	7.80	Call		2.00000	2,000	19.51	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		349.00000	282,000	19.51	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		3.00000	4,000	18.58	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		300.00000	234,000	18.58	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		1.00000	1,000	20.44	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		398.00000	331,000	20.44	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		20.00000	33,000	14.85	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		117.00000	63,000	14.85	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		853.00000	920,000	22.04	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	22.04	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		553.00000	620,000	22.13	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		0.00000	0,000	22.13	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		1.00000	1,000	22.32	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		498.00000	431,000	22.32	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		365.00000	412,000	12.46	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		82.00000	63,000	12.46	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		331.00000	377,000	12.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		98.00000	78,000	12.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		400.00000	450,000	12.34	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		67.00000	51,000	12.34	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		161.00000	187,000	13.60	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		278.00000	238,000	13.60	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		744.00000	807,000	12.51	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		11.00000	8,000	12.51	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		178.00000	206,000	13.35	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		245.00000	207,000	13.35		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		697.00000	758,000	12.21		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		14.00000	9,000	12.21		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		271.00000	312,000	12.84		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		138.00000	113,000	12.84		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		651.00000	711,000	12.23		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		18.00000	12,000	12.23		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		245.00000	282,000	12.97		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		162.00000	133,000	12.97		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		56.00000	123,000			0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		0.00000	0,000			0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		6.00000	73,000			0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		0.00000	0,000			0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		106.00000	173,000			0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		0.00000	0,000			0.00	0	0
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CF CANDO On 19/09/2011 Foreign Exchange Future				0.00000				0.00	0	22,388
<b>Total CF CANDO CAAD Future</b>								<b>0.00</b>	<b>0</b>	<b>22,388</b>
<b>Total CF CANDO CAAD</b>								<b>0.00</b>	<b>0</b>	<b>22,388</b>
CF CANDO On 19/09/2011 Foreign Exchange Future			0.54070	0.50730				0.00	10,949	21,898
<b>Total CF CANDO CAAE Future</b>								<b>0.00</b>	<b>10,949</b>	<b>21,898</b>
<b>Total CF CANDO CAAE</b>								<b>0.00</b>	<b>10,949</b>	<b>21,898</b>
CHF / R On 19/09/2011 Foreign Exchange Future			8.53210	8.41700				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 Future			8.66100	8.54810			0.00	0	272
CHF / R	On	19/03/2012	Foreign Exchange Future			8.78240	8.66810			0.00	0	0
<b>Total CHF / R Future</b>										<b>0.00</b>	<b>0</b>	<b>272</b>
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		767.00000	882,000	27.52	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		0.00000	0,000	27.52	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		717.00000	832,000	27.84	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		0.00000	0,000	27.84	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		817.00000	932,000	27.21	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		0.00000	0,000	27.21	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Call		79.00000	156,000	20.19	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Put		62.00000	24,000	20.19	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Call		1.00000	2,000	27.36	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Put		634.00000	520,000	27.36	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Call		2.00000	2,000	26.30	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Put		585.00000	470,000	26.30	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		618.00000	732,000	27.13	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		1.00000	0,000	27.13	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		2.00000	3,000	25.35	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		535.00000	421,000	25.35	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		5.00000	9,000	22.51	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		388.00000	277,000	22.51	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		4.00000	6,000	23.46	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		437.00000	324,000	23.46	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		1.00000	1,000	28.41	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		684.00000	569,000	28.41	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	19/09/2011	Foreign Exchange Option	9.25	Call		1.00000	1,000	31.59	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		834.00000	719,000	31.59	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		568.00000	682,000	26.78	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		1.00000	0,000	26.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		452.00000	530,000	18.41	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		204.00000	169,000	18.41	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		425.00000	500,000	18.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		227.00000	189,000	18.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		480.00000	561,000	18.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		182.00000	150,000	18.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		352.00000	419,000	19.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		304.00000	258,000	19.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		541.00000	630,000	18.08	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		143.00000	119,000	18.08	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		724.00000	824,000	17.98	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		76.00000	63,000	17.98	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		330.00000	394,000	19.16	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		332.00000	283,000	19.16	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		217.00000	260,000	20.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		569.00000	499,000	20.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		125.00000	150,000	22.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		977.00000	889,000	22.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		163.00000	196,000	21.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		765.00000	685,000	21.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		375.00000	445,000	18.86	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	8.45	Put		277.00000	234,000	18.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		647.00000	743,000	18.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		99.00000	82,000	18.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		848.00000	953,000	18.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		50.00000	42,000	18.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		244.00000	292,000	20.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		496.00000	431,000	20.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		936.00000	1,045,000	18.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		38.00000	34,000	18.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		275.00000	329,000	19.69	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		427.00000	368,000	19.69	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		205.00000	246,000	20.81	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		607.00000	535,000	20.81	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		310.00000	370,000	19.31	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		362.00000	309,000	19.31	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		118.00000	142,000	23.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		1,020.00000	931,000	23.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		155.00000	186,000	21.94	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		807.00000	725,000	21.94	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		68.00000	182,000		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		0.00000	0,000		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		18.00000	132,000		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		0.00000	0,000		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		118.00000	232,000		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>272</b>
RAIN	On	19/09/2011	Foreign Exchange Future			14,988.11000	14,861.03000				0.00	0	0
RAIN	On	19/12/2011	Foreign Exchange Future			15,171.20000	15,048.18000				0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.16130	1.15800				0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.17600	1.17310				0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.19220	1.18870				0.00	0	0
<b>Total YUAN/R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		583.00000	615,000	24.77		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		3.00000	2,000	24.77		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		149.00000	160,000	19.14		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		69.00000	47,000	19.14		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		1,080.00000	1,113,000	27.91		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		0.00000	0,000	27.91		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		876.00000	896,000	17.63		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		145.00000	136,000	17.63		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		571.00000	584,000	18.66		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		340.00000	324,000	18.66		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		1,277.00000	1,302,000	16.86		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		46.00000	42,000	16.86		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		0.00000	0,000			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		113.00000	78,000			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 19/03/2012 Foreign Exchange Option	1.25	Call		0.00000	0,000		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		613.00000	578,000		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		387.00000	422,000		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		0.00000	0,000		0.00	0	0
<b>Total YUAN/R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total YUAN/R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>1 211 212 747.60</b>	<b>158,071</b>	<b>565,390</b>
<b>Total Options</b>							<b>1 128 000.00</b>	<b>3,000</b>	<b>352,536</b>
<b>Grand Total:</b>							<b>1,212,340,747.60</b>	<b>161,071</b>	<b>917,926</b>