

## Currency Derivatives Daily MTM Report

Daily summary for: 19/09/2011

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			7.69180	7.42960			280,366,110.00	36,450	0
\$ / R	On	19/12/2011	Foreign Exchange Future			7.79290	7.52290			486,838,048.80	62,472	135,653
\$ / R	On	19/03/2012	Foreign Exchange Future			7.88270	7.60970			49,219,578.80	6,244	47,710
\$ / R	On	18/06/2012	Foreign Exchange Future			7.96960	7.69180			35,695,838.40	4,479	19,825
\$ / R	On	17/09/2012	Foreign Exchange Future			8.05890	7.77630			1,289,424.00	160	979
\$ / R	On	14/12/2012	Foreign Exchange Future			8.13440	7.85290			0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Future			8.21460	7.93460			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			8.89180	8.62320			0.00	0	0
<b>Total \$ / R Future</b>										<b>853,409,000.00</b>	<b>109,805</b>	<b>204,167</b>
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		620.00000	358,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		670.00000	408,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		570.00000	308,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		372.00000	108,000	23.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		2.00000	0,000	23.69	0.00	2,800	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		61.00000	292,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		31.00000	0,000	23.69	0.00	2,800	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		630.00000	892,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		530.00000	792,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		59.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		39.00000	242,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		180.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		10.00000	92,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		730.00000	992,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		830.00000	1,092,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		330.00000	592,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,370.00000	2,108,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		8.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		138.00000	392,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		1.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		231.00000	492,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		880.00000	1,142,000	23.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		680.00000	942,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		0.00000	0,000	23.69	0.00	0	0
\$ / 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		580.00000	842,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		94.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		24.00000	192,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		480.00000	742,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		6.00000	42,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		226.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		280.00000	542,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		430.00000	692,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		1,030.00000	1,292,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		3.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		323.00000	58,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,680.00000	1,942,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		184.00000	442,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		4.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		15.00000	142,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		135.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,630.00000	1,892,000	23.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		720.00000	458,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,580.00000	1,842,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		4.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		274.00000	8,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		1,130.00000	1,392,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,730.00000	1,992,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		380.00000	642,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		780.00000	1,042,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		96.00000	342,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		16.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		1.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		471.00000	208,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Call		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Put		820.00000	558,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Call		1,480.00000	1,742,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Call		1,180.00000	1,442,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	23.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Call		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Put		770.00000	508,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		1.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		421.00000	158,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Call		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Put		870.00000	608,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Call		1,430.00000	1,692,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Call		1,330.00000	1,592,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		520.00000	258,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Call		1,380.00000	1,642,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Call		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Put		920.00000	658,000	23.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		370.00000	556,000	18.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		197.00000	113,000	18.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		346.00000	522,000	18.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		223.00000	129,000	18.73	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		396.00000	591,000	18.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		173.00000	98,000	18.45	0.00	0	3,780
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		24.00000	16,000	18.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		797.00000	1,059,000	18.12	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		636.00000	456,000	21.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		159.00000	249,000	21.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		67.00000	35,000	17.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		590.00000	828,000	17.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		150.00000	84,000	18.31	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		423.00000	627,000	18.31	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,376.00000	1,645,000	19.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		3.00000	2,000	19.77	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		280.00000	169,000	19.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		303.00000	462,000	19.24	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,082.00000	1,348,000	18.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		9.00000	5,000	18.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,130.00000	1,397,000	18.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		7.00000	4,000	18.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,277.00000	1,545,000	19.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		4.00000	2,000	19.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		150.00000	234,000	22.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		677.00000	491,000	22.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,574.00000	1,844,000	21.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		1.00000	1,000	21.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		324.00000	491,000	18.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		251.00000	148,000	18.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		843.00000	1,106,000	18.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		20.00000	13,000	18.22	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		753.00000	1,011,000	18.02	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		30.00000	18,000	18.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		180.00000	282,000	21.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		557.00000	389,000	21.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		232.00000	361,000	20.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		409.00000	268,000	20.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		710.00000	965,000	17.92	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		37.00000	22,000	17.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,228.00000	1,496,000	19.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		5.00000	3,000	19.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,179.00000	1,446,000	18.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		6.00000	3,000	18.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,525.00000	1,794,000	20.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		2.00000	1,000	20.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		204.00000	319,000	20.76	178,640.00	560	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		481.00000	326,000	20.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		265.00000	409,000	19.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		342.00000	216,000	19.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		938.00000	1,202,000	18.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		15.00000	9,000	18.42	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,674.00000	1,944,000	21.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	21.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		191.00000	300,000	21.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		518.00000	357,000	21.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		129.00000	72,000	18.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		452.00000	665,000	18.17	0.00	0	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		985.00000	1,251,000	18.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		12.00000	8,000	18.52	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		106.00000	164,000	23.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		933.00000	721,000	23.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		125.00000	196,000	22.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		802.00000	603,000	22.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,425.00000	1,695,000	20.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		2.00000	2,000	20.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		483.00000	704,000	18.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		110.00000	61,000	18.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		669.00000	919,000	17.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		46.00000	26,000	17.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		517.00000	744,000	17.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		94.00000	51,000	17.90	51,000.00	1,000	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		890.00000	1,154,000	18.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		17.00000	11,000	18.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,327.00000	1,595,000	19.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		4.00000	2,000	19.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		112.00000	174,000	23.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		889.00000	681,000	23.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,033.00000	1,299,000	18.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		10.00000	6,000	18.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		629.00000	873,000	17.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		56.00000	30,000	17.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		248.00000	384,000	20.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		375.00000	241,000	20.00	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		100.00000	155,000	23.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		977.00000	762,000	23.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		118.00000	184,000	23.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		845.00000	641,000	23.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		218.00000	339,000	20.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		445.00000	296,000	20.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		553.00000	785,000	17.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		80.00000	42,000	17.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		141.00000	220,000	22.31	123,200.00	560	11,900
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		718.00000	527,000	22.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,475.00000	1,744,000	20.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		2.00000	1,000	20.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		169.00000	265,000	21.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		596.00000	422,000	21.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		283.00000	435,000	19.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		310.00000	192,000	19.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		133.00000	208,000	22.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		760.00000	565,000	22.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		713.00000	942,000	17.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		139.00000	95,000	17.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		679.00000	901,000	17.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		155.00000	104,000	17.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		748.00000	984,000	18.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		124.00000	87,000	18.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		738.00000	972,000	18.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		128.00000	89,000	18.03	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		638.00000	853,000	17.95	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		178.00000	120,000	17.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		579.00000	783,000	18.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		219.00000	150,000	18.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		890.00000	1,143,000	18.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		80.00000	60,000	18.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		607.00000	817,000	18.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		197.00000	134,000	18.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		932.00000	1,187,000	18.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		72.00000	54,000	18.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		440.00000	598,000	18.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		380.00000	265,000	18.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		307.00000	426,000	20.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		647.00000	493,000	20.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		504.00000	684,000	18.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		294.00000	201,000	18.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		230.00000	319,000	21.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		920.00000	736,000	21.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		974.00000	1,232,000	18.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		64.00000	49,000	18.55	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		221.00000	306,000	22.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		961.00000	773,000	22.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		848.00000	1,099,000	18.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		88.00000	66,000	18.29	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	8.00	Call		294.00000	408,000	20.79	2,652,000.00	6,500	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		684.00000	525,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		670.00000	890,000	17.85	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		160.00000	107,000	17.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,018.00000	1,277,000	18.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		58.00000	44,000	18.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		482.00000	654,000	18.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		322.00000	221,000	18.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		249.00000	346,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		839.00000	663,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		335.00000	463,000	20.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		575.00000	430,000	20.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		703.00000	931,000	17.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		143.00000	98,000	17.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,062.00000	1,322,000	18.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		52.00000	39,000	18.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		351.00000	483,000	19.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		541.00000	400,000	19.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		282.00000	392,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		722.00000	559,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		321.00000	444,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		611.00000	461,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		259.00000	360,000	21.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		799.00000	627,000	21.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		528.00000	716,000	18.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		268.00000	183,000	18.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		553.00000	749,000	18.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		243.00000	166,000	18.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		810.00000	1,056,000	18.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		100.00000	73,000	18.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		384.00000	526,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		474.00000	343,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		270.00000	376,000	21.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		760.00000	593,000	21.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		460.00000	624,000	18.67	4,056,000.00	6,500	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		350.00000	241,000	18.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,242.00000	1,508,000	19.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		32.00000	25,000	19.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,477.00000	1,748,000	19.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		17.00000	15,000	19.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		420.00000	573,000	19.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		410.00000	290,000	19.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		239.00000	332,000	21.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		879.00000	699,000	21.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,429.00000	1,699,000	19.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		19.00000	16,000	19.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		774.00000	1,014,000	18.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		114.00000	81,000	18.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		367.00000	504,000	19.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		507.00000	371,000	19.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		212.00000	295,000	22.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		1,002.00000	812,000	22.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,196.00000	1,461,000	18.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		36.00000	28,000	18.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		402.00000	549,000	19.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		442.00000	316,000	19.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,106.00000	1,368,000	18.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		46.00000	35,000	18.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,151.00000	1,414,000	18.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		41.00000	31,000	18.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,289.00000	1,555,000	19.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		29.00000	22,000	19.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,525.00000	1,796,000	20.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		15.00000	13,000	20.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		204.00000	283,000	22.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		1,044.00000	850,000	22.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		196.00000	273,000	22.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		1,086.00000	890,000	22.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		709.00000	917,000	18.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		267.00000	197,000	18.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		681.00000	885,000	18.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		289.00000	215,000	18.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		738.00000	950,000	17.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		246.00000	180,000	17.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		860.00000	1,080,000	18.01	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	7.20	Put		284.00000	221,000	18.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		832.00000	1,044,000	18.00	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		306.00000	235,000	18.00	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		889.00000	1,116,000	18.02	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		263.00000	207,000	18.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		329.00000	254,000	18.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		805.00000	1,013,000	18.11	0.00	0	42,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		0.00000	1,417,000	23.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		0.00000	376,000	23.19	270,720.00	720	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		0.00000	710,000	19.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		0.00000	551,000	19.77	198,360.00	360	360
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		740.00000	918,000	19.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		587.00000	484,000	19.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		722.00000	894,000	19.48	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		619.00000	510,000	19.48	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		760.00000	942,000	19.23	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		557.00000	458,000	19.23	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		781.00000	658,000	20.22	355,320.00	540	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		634.00000	792,000	20.22	475,200.00	600	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		0.00000	1,441,000	22.95	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		0.00000	475,000	22.95	513,000.00	1,080	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		0.00000	931,000	20.14	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		0.00000	666,000	20.14	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		0.00000	912,000	20.28	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		0.00000	697,000	20.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		0.00000	952,000	20.00	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		0.00000	637,000	20.00	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		0.00000	1,463,000	22.73	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		0.00000	578,000	22.73	208,080.00	360	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		0.00000	874,000	20.55	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		0.00000	759,000	20.55	136,620.00	180	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,343.00000	1,553,000	21.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,220.00000	1,161,000	21.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,325.00000	1,533,000	21.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,252.00000	1,191,000	21.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,362.00000	1,574,000	21.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,189.00000	1,132,000	21.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		907.00000	842,000	20.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,530.00000	1,734,000	20.55	0.00	0	200
<b>Total \$ / R Option</b>										<b>9,218,140.00</b>	<b>24,560</b>	<b>206,965</b>
<b>Total \$ / R</b>										<b>862,627,140.00</b>	<b>134,365</b>	<b>411,132</b>
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.69180	7.42960			215,370.40	28	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.79290	7.52290			903,976.40	116	497
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			7.88270	7.60970			0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>1,119,346.80</b>	<b>144</b>	<b>497</b>
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		32,992.00000	59,180,000	23.69	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Put		32.00000	0,000	23.69	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Call		28,037.00000	54,180,000	23.69	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Put		77.00000	0,000	23.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		37,973.00000	64,180,000	23.69		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		13.00000	0,000	23.69		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		178.00000	0,000	23.69		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		23,138.00000	49,180,000	23.69		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		59,018.00000	82,789,000	17.62		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		6,728.00000	3,499,000	17.62		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		55,292.00000	78,537,000	17.76		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		8,002.00000	4,247,000	17.76		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		62,889.00000	87,291,000	17.72		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		5,599.00000	3,001,000	17.72		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		5,970.00000	59,785,000	18.89		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		0.00000	26,515,000	18.89		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		970.00000	57,278,000	19.10		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		0.00000	29,008,000	19.10		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		10,970.00000	62,407,000	18.67		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		0.00000	24,137,000	18.67		0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>										<b>1,119,346.80</b>	<b>144</b>	<b>497</b>
£ / R	On 19/09/2011	Foreign Exchange Future			12.04310	11.73040				2,854,214.70	237	0
£ / R	On 19/12/2011	Foreign Exchange Future			12.18060	11.86680				63,692,357.40	5,229	23,803
£ / R	On 19/03/2012	Foreign Exchange Future			12.31100	11.99340				61,555.00	5	5,433
£ / R	On 18/06/2012	Foreign Exchange Future			12.43690	12.11300				0.00	0	1,855
<b>Total £ / R Future</b>										<b>66,608,127.10</b>	<b>5,471</b>	<b>31,091</b>
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		239.00000	543,000	17.46		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		9.00000	0,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		194.00000	493,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		14.00000	0,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		286.00000	593,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		6.00000	0,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		113.00000	393,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		33.00000	0,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		4.00000	0,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		374.00000	57,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		0.00000	0,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		730.00000	1,043,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,230.00000	1,543,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		0.00000	0,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		780.00000	1,093,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		0.00000	0,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		1.00000	0,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		531.00000	843,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		880.00000	1,193,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		0.00000	0,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		1.00000	0,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		631.00000	943,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		581.00000	893,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		1.00000	0,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		17.00000	143,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		187.00000	0,000	17.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		51.00000	293,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		71.00000	0,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		35.00000	243,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		105.00000	0,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		481.00000	793,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		1.00000	0,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		980.00000	1,293,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		0.00000	0,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		79.00000	343,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		49.00000	0,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		24.00000	193,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		144.00000	0,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		1,080.00000	1,393,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		0.00000	0,000	17.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		505.00000	689,000	15.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		288.00000	158,000	15.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		480.00000	657,000	15.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		313.00000	176,000	15.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		531.00000	723,000	15.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		264.00000	142,000	15.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		291.00000	393,000	16.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		624.00000	412,000	16.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		713.00000	952,000	14.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		146.00000	71,000	14.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		391.00000	538,000	15.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		424.00000	257,000	15.92	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		456.00000	626,000	15.58	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		339.00000	195,000	15.58	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,389.00000	1,697,000	17.11	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		22.00000	16,000	17.11	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,198.00000	1,501,000	16.07	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		31.00000	20,000	16.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		857.00000	1,071,000	15.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		314.00000	210,000	15.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		829.00000	1,036,000	15.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		336.00000	225,000	15.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		885.00000	1,107,000	15.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		292.00000	196,000	15.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		802.00000	1,002,000	16.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		359.00000	241,000	16.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		636.00000	793,000	16.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		543.00000	382,000	16.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,158.00000	1,417,000	15.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		165.00000	106,000	15.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		679.00000	847,000	16.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		486.00000	336,000	16.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		489.00000	607,000	17.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		796.00000	596,000	17.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		917.00000	1,143,000	15.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		274.00000	182,000	15.89	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	10.90	Call		1,233.00000	1,505,000	15.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		140.00000	94,000	15.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		726.00000	904,000	16.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		433.00000	293,000	16.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,085.00000	1,334,000	15.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		192.00000	123,000	15.73	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		841.00000	1,017,000	16.34	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		578.00000	430,000	16.34	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		819.00000	990,000	16.43	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		606.00000	453,000	16.43	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		863.00000	1,046,000	16.31	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		550.00000	409,000	16.31	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>										<b>66,608,127.10</b>	<b>5,471</b>	<b>31,091</b>
¥ / R	On	19/09/2011	Foreign Exchange Future			0.10019	0.09660			1,001.93	10	0
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10210	0.09790			3,063.00	30	5,690
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10340	0.09920			0.00	0	0
<b>Total ¥ / R Future</b>										<b>4,064.93</b>	<b>40</b>	<b>5,690</b>
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,660.00000	2,019,000	24.32	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	24.32	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		660.00000	1,019,000	24.32	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		0.00000	0,000	24.32	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,660.00000	3,019,000	24.32	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	24.32	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	11.50	Call		0.00000	0,000	24.32	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,340.00000	1,139,981,000	24.32	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,798.00000	2,216,000	22.97	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		8.00000	6,000	22.97	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		858.00000	1,240,000	17.81	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		68.00000	30,000	17.81	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,792.00000	3,211,000	27.68	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		2.00000	1,000	27.68	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		920.00000	1,340,000		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	340,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		80.00000	0,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,920.00000	2,340,000		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>4,064.93</b>	<b>40</b>	<b>5,690</b>
€ / R	On	19/09/2011	Foreign Exchange Future			10.46860	10.23460			89,014,505.80	8,503	0
€ / R	On	19/12/2011	Foreign Exchange Future			10.60140	10.35430			88,373,270.40	8,336	27,533
€ / R	On	19/03/2012	Foreign Exchange Future			10.72170	10.46990			64,330.20	6	10,757
€ / R	On	18/06/2012	Foreign Exchange Future			10.84040	10.58310			86,940,008.00	8,020	13,120
€ / R	On	17/09/2012	Foreign Exchange Future			10.96120	10.69580			0.00	0	250
<b>Total € / R Future</b>										<b>264,392,114.40</b>	<b>24,865</b>	<b>51,660</b>
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		585.00000	819,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		0.00000	0,000	16.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		535.00000	769,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		0.00000	0,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		635.00000	869,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		0.00000	0,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		0.00000	0,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		435.00000	669,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		178.00000	0,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		13.00000	69,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		935.00000	1,169,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		0.00000	0,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		46.00000	219,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		61.00000	0,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		239.00000	469,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		4.00000	0,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		2.00000	0,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		417.00000	181,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		835.00000	1,069,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		0.00000	0,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		3.00000	0,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		318.00000	81,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		2.00000	0,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		367.00000	131,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		5.00000	0,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		270.00000	31,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		0.00000	0,000	16.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		865.00000	631,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		0.00000	0,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		915.00000	681,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Call		0.00000	0,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Put		1,365.00000	1,131,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		0.00000	0,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		615.00000	381,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Call		20.00000	119,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Put		135.00000	0,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Call		74.00000	269,000	16.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Put		39.00000	0,000	16.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		664.00000	867,000	15.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		110.00000	66,000	15.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		627.00000	826,000	15.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		123.00000	75,000	15.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		702.00000	909,000	15.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		98.00000	58,000	15.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		531.00000	710,000	15.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		177.00000	109,000	15.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		862.00000	1,083,000	15.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		58.00000	32,000	15.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,082.00000	1,322,000	16.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		28.00000	21,000	16.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		992.00000	1,226,000	16.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		38.00000	25,000	16.20	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	11.75	Call		77.00000	106,000	21.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,473.00000	1,255,000	21.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		562.00000	748,000	15.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		158.00000	97,000	15.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		88.00000	123,000	20.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,334.00000	1,122,000	20.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		905.00000	1,130,000	15.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		51.00000	29,000	15.70	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		165.00000	233,000	18.63	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		811.00000	632,000	18.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		395.00000	544,000	16.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		291.00000	193,000	16.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		84.00000	117,000	20.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,380.00000	1,166,000	20.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		350.00000	487,000	16.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		346.00000	236,000	16.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		501.00000	673,000	15.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		197.00000	122,000	15.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		821.00000	1,038,000	15.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		67.00000	37,000	15.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		133.00000	186,000	19.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		979.00000	785,000	19.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		446.00000	606,000	16.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		242.00000	155,000	16.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		473.00000	639,000	15.97	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		219.00000	138,000	15.97	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		318.00000	214,000	16.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		372.00000	515,000	16.48	0.00	0	2,740
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		680.00000	850,000	16.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		310.00000	228,000	16.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		654.00000	818,000	16.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		334.00000	246,000	16.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		707.00000	884,000	16.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		287.00000	212,000	16.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,476.00000	1,713,000	16.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		56.00000	41,000	16.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		604.00000	757,000	16.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		384.00000	285,000	16.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		865.00000	1,063,000	16.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		195.00000	141,000	16.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,521.00000	1,760,000	17.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		51.00000	38,000	17.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		797.00000	989,000	16.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		227.00000	167,000	16.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		457.00000	582,000	17.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		587.00000	460,000	17.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		406.00000	520,000	17.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		686.00000	548,000	17.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		580.00000	730,000	16.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		410.00000	308,000	16.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		310.00000	400,000	18.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		940.00000	778,000	18.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		232.00000	300,000	19.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,262.00000	1,078,000	19.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		361.00000	464,000	18.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		791.00000	642,000	18.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		195.00000	252,000	20.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,475.00000	1,280,000	20.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		347.00000	447,000	18.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		827.00000	675,000	18.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,048.00000	1,266,000	16.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		128.00000	94,000	16.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		267.00000	345,000	19.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,097.00000	923,000	19.04	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		698.00000	850,000	16.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		515.00000	410,000	16.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		676.00000	824,000	16.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		543.00000	434,000	16.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		721.00000	876,000	16.39	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		488.00000	386,000	16.39	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		713.00000	900,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		743.00000	664,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		690.00000	875,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		770.00000	689,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		736.00000	883,000	17.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		716.00000	597,000	17.00	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>21,920</b>
<b>Total € / R</b>										<b>264,392,114.40</b>	<b>24,865</b>	<b>73,580</b>
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.73350	7.46500			0.00	0	0
<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		768.00000	1,036,000	20.68	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.70	Put		3.00000	3,000	20.68	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Call		719.00000	986,000	20.26	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Put		4.00000	3,000	20.26	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Call		817.00000	1,085,000	21.10	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Put		2.00000	2,000	21.10	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Put		21.00000	7,000	18.18	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Call		486.00000	740,000	18.18	0.00	0	14,286
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Put		147.00000	59,000	19.01	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Call		212.00000	392,000	19.01	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			7.84450	7.69450			0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.85670	7.70830			9,734,451.30	1,239	6,341
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.87760	7.72760			0.00	0	12,216
AU\$ / R	On	18/06/2012	Foreign Exchange Future			7.90050	7.74760			0.00	0	5,790
<b>Total AU\$ / R Future</b>										<b>9,734,451.30</b>	<b>1,239</b>	<b>24,347</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		1,045.00000	1,195,000	15.16	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		1.00000	1,000	15.16	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	6.70	Call		995.00000	1,145,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		1.00000	1,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		1,095.00000	1,245,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		1.00000	1,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		197.00000	345,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		3.00000	1,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		246.00000	395,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		2.00000	1,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		695.00000	845,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		1.00000	1,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		495.00000	645,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		1.00000	1,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		150.00000	295,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		6.00000	1,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		545.00000	695,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		1.00000	1,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		1.00000	0,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		257.00000	106,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		945.00000	1,095,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		1.00000	1,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		1.00000	0,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		307.00000	156,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		895.00000	1,045,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		1.00000	1,000	15.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		595.00000	745,000	15.16		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	7.10	Put		1.00000	1,000	15.16	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		0.00000	0,000	15.16	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		456.00000	306,000	15.16	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		295.00000	445,000	15.16	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		1.00000	1,000	15.16	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		0.00000	0,000	15.16	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		356.00000	206,000	15.16	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,069.00000	1,212,000	17.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		11.00000	5,000	17.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,018.00000	1,164,000	17.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		10.00000	7,000	17.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,117.00000	1,263,000	18.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		9.00000	6,000	18.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		335.00000	438,000	14.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		127.00000	81,000	14.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		476.00000	597,000	14.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		68.00000	40,000	14.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		592.00000	712,000	14.02	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		114.00000	84,000	14.02	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		556.00000	672,000	13.97	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		128.00000	94,000	13.97	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		630.00000	752,000	14.08	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		102.00000	74,000	14.08	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		489.00000	596,000	13.85	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		161.00000	118,000	13.85	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	6.95	Call		833.00000	969,000	14.61	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		55.00000	41,000	14.61	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		300.00000	375,000	13.96	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		322.00000	247,000	13.96	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		458.00000	559,000	13.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		180.00000	131,000	13.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		791.00000	924,000	14.43	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		63.00000	46,000	14.43	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,538.00000	1,686,000	17.46	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		10.00000	8,000	17.46	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		424.00000	510,000	13.85	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		326.00000	260,000	13.85	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		400.00000	482,000	13.89	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		352.00000	282,000	13.89	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		450.00000	539,000	13.81	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		302.00000	239,000	13.81	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>9,734,451.30</b>	<b>1,239</b>	<b>24,347</b>
CAD/ R On 19/09/2011 Foreign Exchange Future			7.76780	7.55140			0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.84390	7.63180			0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Future			7.92390	7.70920			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		302.00000	518,000	18.26	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		1.00000	0,000	18.26	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	7.30	Call		252.00000	468,000	18.26	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		1.00000	0,000	18.26	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		351.00000	568,000	18.26	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		0.00000	0,000	18.26	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		1.00000	0,000	18.26	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		250.00000	32,000	18.26	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		3.00000	18,000	18.26	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		202.00000	0,000	18.26	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		1.00000	0,000	18.26	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		300.00000	82,000	18.26	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		36.00000	218,000	18.26	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		35.00000	0,000	18.26	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		951.00000	1,168,000	18.26	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	18.26	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		651.00000	868,000	18.26	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		0.00000	0,000	18.26	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	18.26	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		399.00000	182,000	18.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		435.00000	628,000	13.93	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		53.00000	34,000	13.93	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		398.00000	585,000	13.91	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		66.00000	41,000	13.91	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		475.00000	671,000	13.94	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		43.00000	27,000	13.94	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		197.00000	331,000	14.27	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	7.65	Put		215.00000	137,000	14.27		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		839.00000	1,051,000	15.28		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		7.00000	7,000	15.28		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		220.00000	361,000	14.17		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		188.00000	117,000	14.17		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		790.00000	1,002,000	15.02		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		8.00000	8,000	15.02		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		330.00000	503,000	13.89		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		98.00000	59,000	13.89		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		742.00000	953,000	14.76		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		10.00000	9,000	14.76		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		300.00000	464,000	13.87		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		118.00000	70,000	13.87		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		159.00000	374,000			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		109.00000	324,000			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		209.00000	424,000			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	0
<b>Total CF CANDO CAAD Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAAD</b>								<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 19/09/2011 Foreign Exchange Future			0.84180	0.56850			0.00	0	0
<b>Total CF CANDO CAEE Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAEE</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R On 19/09/2011 Foreign Exchange Future			8.67890	8.48820			0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Future			8.82610	8.61650			0.00	0	272
CHF / R On 19/03/2012 Foreign Exchange Future			8.95460	8.74290			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		838.00000	1,029,000	19.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		0.00000	0,000	19.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		788.00000	979,000	19.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		0.00000	0,000	19.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		888.00000	1,079,000	19.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		0.00000	0,000	19.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		111.00000	279,000	19.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		23.00000	0,000	19.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		0.00000	0,000	19.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		562.00000	371,000	19.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		1.00000	0,000	19.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		513.00000	321,000	19.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		688.00000	879,000	19.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		0.00000	0,000	19.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		1.00000	0,000	19.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		463.00000	271,000	19.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		3.00000	0,000	19.55	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	8.80	Put		315.00000	121,000	19.55	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		2.00000	0,000	19.55	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		364.00000	171,000	19.55	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		0.00000	0,000	19.55	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		612.00000	421,000	19.55	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		0.00000	0,000	19.55	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		762.00000	571,000	19.55	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		638.00000	829,000	19.55	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		0.00000	0,000	19.55	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		490.00000	632,000	17.50	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		174.00000	106,000	17.50	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		461.00000	596,000	17.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		195.00000	120,000	17.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		521.00000	670,000	17.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		155.00000	94,000	17.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		382.00000	499,000	17.92	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		266.00000	173,000	17.92	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		586.00000	747,000	17.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		120.00000	71,000	17.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		778.00000	961,000	17.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		62.00000	35,000	17.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		359.00000	470,000	18.10	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		293.00000	194,000	18.10	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		235.00000	307,000	19.39	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		519.00000	381,000	19.39	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	9.40	Call		134.00000	173,000	21.83	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		918.00000	747,000	21.83	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		176.00000	229,000	20.61	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		710.00000	553,000	20.61	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		407.00000	529,000	17.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		241.00000	153,000	17.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		698.00000	872,000	17.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		82.00000	46,000	17.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		906.00000	1,102,000	18.21	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		40.00000	26,000	18.21	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		264.00000	346,000	18.97	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		448.00000	320,000	18.97	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		998.00000	1,197,000	18.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		32.00000	21,000	18.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		298.00000	392,000	18.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		382.00000	266,000	18.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		221.00000	289,000	19.64	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		555.00000	413,000	19.64	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		336.00000	443,000	18.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		320.00000	217,000	18.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		127.00000	164,000	22.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		961.00000	788,000	22.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		166.00000	217,000	20.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		750.00000	591,000	20.86	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		143.00000	355,000		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	19/03/2012		Put		0.00000	0,000		0.00	0	0
CHF / R	On	19/03/2012		Call		93.00000	305,000		0.00	0	0
CHF / R	On	19/03/2012		Put		0.00000	0,000		0.00	0	0
CHF / R	On	19/03/2012		Call		193.00000	405,000		0.00	0	0
CHF / R	On	19/03/2012		Put		0.00000	0,000		0.00	0	0
<b>Total CHF / R Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>									<b>0.00</b>	<b>0</b>	<b>272</b>
RAIN	On	19/09/2011			15,429.32000	14,966.08000			0.00	0	0
RAIN	On	19/12/2011			15,617.27000	15,150.83000			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			1.20360	1.16380			0.00	0	0
YUAN/R	On	19/12/2011			1.21950	1.17890			0.00	0	0
YUAN/R	On	19/03/2012			1.23630	1.19470			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		Call		638.00000	1,036,000	25.04	0.00	0	0
YUAN/R	On	19/09/2011		Put		0.00000	0,000	25.04	0.00	0	0
YUAN/R	On	19/09/2011		Call		160.00000	536,000	25.04	0.00	0	0
YUAN/R	On	19/09/2011		Put		22.00000	0,000	25.04	0.00	0	0
YUAN/R	On	19/09/2011		Call		1,138.00000	1,536,000	25.04	0.00	0	0
YUAN/R	On	19/09/2011		Put		0.00000	0,000	25.04	0.00	0	0
YUAN/R	On	19/12/2011		Call		914.00000	1,271,000	18.90	0.00	0	0
YUAN/R	On	19/12/2011		Put		125.00000	76,000	18.90	0.00	0	0
YUAN/R	On	19/12/2011		Call		594.00000	887,000	19.42	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		305.00000	192,000	19.42	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		1,327.00000	1,729,000	20.13	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		38.00000	34,000	20.13	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		0.00000	363,000		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		53.00000	0,000		0.00	0	0
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		553.00000	137,000		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		447.00000	863,000		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>1,195,267,104.53</b>	<b>141,564</b>	<b>317,734</b>
<b>Total Options</b>							<b>9,218,140.00</b>	<b>24,560</b>	<b>249,928</b>
<b>Grand Total:</b>							<b>1,204,485,244.53</b>	<b>166,124</b>	<b>567,662</b>