

## Currency Derivatives Daily MTM Report

Daily summary for: 18/07/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			7.05790	6.96920			341,122,422.80	48,332	297,379
\$ / R	On	19/12/2011			7.15170	7.06210			14,274,793.20	1,996	47,668
\$ / R	On	19/03/2012			7.24760	7.15730			869,712.00	120	15,114
\$ / R	On	18/06/2012			7.34990	7.25910			0.00	0	2,000
\$ / R	On	17/09/2012			7.45580	7.36510			0.00	0	0
\$ / R	On	14/12/2012			7.55860	7.46820			0.00	0	0
\$ / R	On	12/12/2014			8.52380	8.43500			0.00	0	0
<b>Total \$ / R Future</b>									<b>356,266,928.00</b>	<b>50,448</b>	<b>362,161</b>
\$ / R	On	19/09/2011	8.05	Call		18.00000	21,000	21.47	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,099.00000	1,013,000	21.47	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		16.00000	19,000	21.78	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,147.00000	1,061,000	21.78	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		19.00000	23,000	21.16	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,050.00000	965,000	21.16	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		859.00000	776,000	19.92	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		28.00000	34,000	19.92	0.00	0	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	81,000	17.43	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		497.00000	423,000	17.43	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		273.00000	335,000	15.42	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		104.00000	77,000	15.42	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		213.00000	268,000	15.35	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		144.00000	110,000	15.35	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		540.00000	464,000	17.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		59.00000	72,000	17.74	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		673.00000	594,000	18.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		42.00000	52,000	18.67	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		342.00000	410,000	15.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		73.00000	52,000	15.49	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		50.00000	34,000	15.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		419.00000	492,000	15.55	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		262.00000	204,000	15.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		131.00000	162,000	15.56	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,832.00000	2,743,000	27.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		1.00000	1,000	27.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		413.00000	344,000	16.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		82.00000	102,000	16.80	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		335.00000	270,000	16.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		104.00000	128,000	16.18	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		40.00000	27,000	15.59	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		459.00000	535,000	15.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		307.00000	372,000	15.45	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		88.00000	64,000	15.45	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		123.00000	92,000	15.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		242.00000	300,000	15.38	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		584.00000	506,000	18.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		53.00000	64,000	18.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		186.00000	237,000	15.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		167.00000	129,000	15.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		38.00000	46,000	18.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		719.00000	638,000	18.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		117.00000	144,000	15.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		298.00000	236,000	15.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		166.00000	208,000	15.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		197.00000	150,000	15.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		589.00000	671,000	15.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		20.00000	13,000	15.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		31.00000	37,000	19.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		812.00000	729,000	19.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,220.00000	1,308,000	17.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		1.00000	0,000	17.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		92.00000	114,000	16.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		373.00000	306,000	16.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		47.00000	58,000	18.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		628.00000	550,000	18.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,170.00000	1,258,000	17.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		1.00000	0,000	17.48	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	8.15	Call		15.00000	17,000	22.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,196.00000	1,109,000	22.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,120.00000	1,209,000	17.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	17.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		35.00000	42,000	19.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		766.00000	684,000	19.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		681.00000	765,000	15.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		12.00000	7,000	15.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,270.00000	1,358,000	18.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		1.00000	0,000	18.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		147.00000	182,000	15.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		228.00000	174,000	15.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		380.00000	450,000	15.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		61.00000	42,000	15.52	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		74.00000	91,000	17.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		455.00000	383,000	17.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		0.00000	28,000	20.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		0.00000	870,000	20.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		193.00000	221,000	16.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		481.00000	419,000	16.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		181.00000	207,000	16.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		519.00000	455,000	16.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		207.00000	236,000	16.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		445.00000	384,000	16.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		148.00000	121,000	15.40	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	6.75	Call		460.00000	523,000	15.40	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,024.00000	945,000	19.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		86.00000	97,000	19.40	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		254.00000	215,000	15.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		316.00000	367,000	15.54	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		409.00000	351,000	16.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		221.00000	253,000	16.07	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		936.00000	1,019,000	15.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		24.00000	17,000	15.06	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		596.00000	529,000	17.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		158.00000	181,000	17.18	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		678.00000	753,000	15.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		66.00000	51,000	15.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		719.00000	795,000	15.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		57.00000	43,000	15.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		847.00000	927,000	15.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		35.00000	25,000	15.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		82.00000	92,000	19.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,070.00000	990,000	19.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,124.00000	1,212,000	15.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		12.00000	10,000	15.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		169.00000	193,000	16.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		557.00000	491,000	16.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		493.00000	558,000	15.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		131.00000	106,000	15.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		429.00000	489,000	15.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		167.00000	137,000	15.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		97.00000	109,000	18.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		935.00000	857,000	18.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		123.00000	140,000	18.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		761.00000	688,000	18.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		398.00000	456,000	15.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		186.00000	154,000	15.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		803.00000	882,000	15.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		41.00000	30,000	15.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		761.00000	838,000	15.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		49.00000	36,000	15.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,076.00000	1,163,000	15.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		14.00000	11,000	15.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		109.00000	123,000	18.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		847.00000	771,000	18.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		139.00000	159,000	17.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		677.00000	607,000	17.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		564.00000	633,000	15.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		102.00000	81,000	15.31	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,221.00000	1,309,000	16.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		9.00000	7,000	16.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		0.00000	116,000	18.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		0.00000	814,000	18.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		425.00000	477,000	15.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		304.00000	265,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		400.00000	450,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		329.00000	288,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		451.00000	505,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		280.00000	243,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		444.00000	497,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		287.00000	249,000	15.45	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		370.00000	417,000	15.58	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		363.00000	319,000	15.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		333.00000	370,000	15.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		426.00000	372,000	15.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		558.00000	619,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		201.00000	171,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		351.00000	393,000	15.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		394.00000	345,000	15.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		590.00000	652,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		183.00000	154,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		244.00000	271,000	16.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		637.00000	573,000	16.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		166.00000	184,000	18.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		959.00000	886,000	18.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		285.00000	316,000	16.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		528.00000	468,000	16.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		123.00000	135,000	19.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,266.00000	1,187,000	19.43	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		622.00000	686,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		165.00000	138,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		118.00000	130,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,311.00000	1,232,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		528.00000	586,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		221.00000	188,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		159.00000	176,000	18.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,002.00000	928,000	18.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		393.00000	443,000	15.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		336.00000	295,000	15.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		656.00000	722,000	15.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		149.00000	124,000	15.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		270.00000	300,000	16.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		563.00000	502,000	16.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		134.00000	147,000	19.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,177.00000	1,099,000	19.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		183.00000	202,000	17.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		876.00000	804,000	17.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		418.00000	469,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		311.00000	271,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		691.00000	758,000	15.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		134.00000	110,000	15.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		191.00000	212,000	17.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		834.00000	764,000	17.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		152.00000	168,000	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	19/03/2012	Foreign Exchange Option	8.05	Put		1,045.00000	970,000	18.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		174.00000	193,000	18.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		917.00000	845,000	18.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		139.00000	154,000	18.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,132.00000	1,056,000	18.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		300.00000	333,000	16.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		493.00000	435,000	16.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		0.00000	351,000	15.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		0.00000	403,000	15.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		0.00000	555,000	15.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		0.00000	207,000	15.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		444.00000	491,000	15.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		435.00000	391,000	15.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		425.00000	467,000	15.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		466.00000	417,000	15.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		467.00000	515,000	15.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		408.00000	365,000	15.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		585.00000	635,000	15.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		420.00000	379,000	15.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		562.00000	610,000	15.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		447.00000	404,000	15.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		610.00000	661,000	15.66	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		395.00000	355,000	15.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		475.00000	431,000	15.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		540.00000	587,000	15.88	0.00	0	11,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		497.00000	532,000	16.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		729.00000	673,000	16.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		481.00000	515,000	16.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		763.00000	706,000	16.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		513.00000	549,000	16.50	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		695.00000	640,000	16.50	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		945.00000	883,000	17.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		413.00000	442,000	17.35	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,073.00000	1,113,000	17.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,138.00000	1,089,000	17.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,056.00000	1,096,000	17.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,171.00000	1,122,000	17.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,090.00000	1,131,000	17.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,105.00000	1,057,000	17.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		823.00000	781,000	16.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,258.00000	1,305,000	16.87	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>166,449</b>
<b>Total \$ / R</b>										<b>356,266,928.00</b>	<b>50,448</b>	<b>528,610</b>
\$ / R MAXOn	19/09/2011	Foreign Exchange Future		7.05790			6.96920			289,373.90	41	417
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		7.15170			7.06210			0.00	0	15
<b>Total \$ / R MAXI Future</b>										<b>289,373.90</b>	<b>41</b>	<b>432</b>
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			13,116.00000	16,225,000	15.56	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			26,196.00000	20,435,000	15.56	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			11,668.00000	14,438,000	15.87	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	7.15	Put		29,748.00000	23,648,000	15.87		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		14,746.00000	18,222,000	15.25		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		22,826.00000	17,432,000	15.25		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		33,463.00000	27,055,000	16.18		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		10,383.00000	12,845,000	16.18		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		31,595.00000	36,703,000	15.54		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		25,385.00000	21,533,000	15.54		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		29,132.00000	34,003,000	15.57		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		27,922.00000	23,833,000	15.57		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		34,200.00000	39,544,000	15.51		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		22,990.00000	19,374,000	15.51		0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>50</b>
<b>Total \$ / R MAXI</b>										<b>289,373.90</b>	<b>41</b>	<b>482</b>
£ / R	On 19/09/2011	Foreign Exchange Future			11.29360	11.22470				12,660,125.60	1,121	34,357
£ / R	On 19/12/2011	Foreign Exchange Future			11.43320	11.36360				6,208,227.60	543	9,345
£ / R	On 19/03/2012	Foreign Exchange Future			11.57690	11.50580				810,383.00	70	2,832
£ / R	On 18/06/2012	Foreign Exchange Future			11.73040	11.65880				0.00	0	0
<b>Total £ / R Future</b>										<b>19,678,736.20</b>	<b>1,734</b>	<b>46,534</b>
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		145.00000	165,000	13.48		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		420.00000	371,000	13.48		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		132.00000	150,000	13.62		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		457.00000	406,000	13.62		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Call		159.00000	181,000	13.34		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Put		384.00000	337,000	13.34		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		108.00000	123,000	13.90	0.00	0	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		533.00000	479,000	13.90	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		45.00000	51,000	15.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		920.00000	857,000	15.18	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		147.00000	125,000	13.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		372.00000	419,000	13.23	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		763.00000	824,000	13.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		38.00000	30,000	13.77	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		405.00000	454,000	13.28	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		130.00000	110,000	13.28	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		228.00000	198,000	13.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		253.00000	292,000	13.02	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		477.00000	529,000	13.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		102.00000	85,000	13.39	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		184.00000	158,000	13.12	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		309.00000	352,000	13.12	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		280.00000	322,000	13.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		205.00000	178,000	13.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		67.00000	76,000	14.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		742.00000	682,000	14.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		89.00000	102,000	14.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		614.00000	558,000	14.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		81.00000	92,000	14.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		656.00000	598,000	14.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		231.00000	265,000	12.96	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	11.25	Put		256.00000	221,000	12.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		553.00000	608,000	13.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		78.00000	64,000	13.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		98.00000	112,000	14.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		573.00000	518,000	14.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		73.00000	84,000	14.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		698.00000	640,000	14.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		634.00000	692,000	13.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		59.00000	48,000	13.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		291.00000	325,000	14.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		577.00000	542,000	14.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		276.00000	308,000	14.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		612.00000	575,000	14.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		307.00000	342,000	14.09	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		543.00000	509,000	14.09	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		160.00000	181,000	15.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		996.00000	948,000	15.30	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		426.00000	474,000	13.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		362.00000	341,000	13.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		222.00000	249,000	14.69	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		758.00000	716,000	14.69	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		261.00000	292,000	14.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		647.00000	609,000	14.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		953.00000	1,016,000	13.43	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		89.00000	83,000	13.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		799.00000	859,000	13.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		135.00000	126,000	13.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		564.00000	602,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		508.00000	475,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		541.00000	578,000	14.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		535.00000	501,000	14.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		589.00000	627,000	14.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		483.00000	450,000	14.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		521.00000	554,000	14.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		565.00000	527,000	14.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		398.00000	423,000	14.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		792.00000	746,000	14.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		809.00000	856,000	14.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		303.00000	279,000	14.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		430.00000	456,000	14.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		724.00000	679,000	14.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		294.00000	312,000	15.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,088.00000	1,035,000	15.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		613.00000	653,000	14.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		457.00000	426,000	14.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		872.00000	921,000	13.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		266.00000	244,000	13.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		464.00000	492,000	14.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		658.00000	615,000	14.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		750.00000	794,000	14.07	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	Put		344.00000	317,000	14.07	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		571.00000	606,000	14.72	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		762.00000	726,000	14.72	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		554.00000	587,000	14.80	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		795.00000	757,000	14.80	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		589.00000	625,000	14.65	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		730.00000	695,000	14.65	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>22,300</b>
<b>Total £ / R</b>										<b>19,678,736.20</b>	<b>1,734</b>	<b>68,834</b>
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08920	0.08820			10,525.60	118	12,416
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09050	0.08940			0.00	0	0
<b>Total ¥ / R Future</b>										<b>10,525.60</b>	<b>118</b>	<b>12,416</b>
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		844.00000	935,000	16.88	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		24.00000	15,000	16.88	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		211.00000	245,000	19.05	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		391.00000	325,000	19.05	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,821.00000	1,921,000	22.25	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	22.25	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	27.96	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,180.00000	1,141,080,000	27.96	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,048.00000	1,140,000	19.22	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		108.00000	90,000	19.22	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		464.00000	516,000	21.01	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		524.00000	466,000	21.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,948.00000	2,057,000	19.23	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		8.00000	7,000	19.23	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>10,525.60</b>	<b>118</b>	<b>12,416</b>
€ / R	On	19/09/2011	Foreign Exchange Future			9.87990	9.82440			12,172,036.80	1,232	58,554
€ / R	On	19/12/2011	Foreign Exchange Future			9.98800	9.93100			99,880.00	10	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			10.10170	10.04170			0.00	0	8,503
<b>Total € / R Future</b>										<b>12,271,916.80</b>	<b>1,242</b>	<b>71,985</b>
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		298.00000	334,000	12.27	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		124.00000	104,000	12.27	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		267.00000	301,000	12.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		143.00000	121,000	12.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		332.00000	369,000	12.32	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		108.00000	89,000	12.32	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		186.00000	160,000	12.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		210.00000	240,000	12.13	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		626.00000	575,000	13.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		50.00000	55,000	13.47	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		564.00000	611,000	12.60	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		40.00000	31,000	12.60	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		72.00000	81,000	13.04	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		498.00000	451,000	13.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		133.00000	149,000	12.32	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		309.00000	269,000	12.32	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	10.65	Call		26.00000	29,000	14.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		852.00000	799,000	14.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		481.00000	525,000	12.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		57.00000	45,000	12.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		34.00000	38,000	13.89	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		760.00000	708,000	13.89	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		30.00000	33,000	14.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		806.00000	753,000	14.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		39.00000	43,000	13.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		715.00000	663,000	13.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		399.00000	431,000	12.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		268.00000	243,000	12.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		373.00000	404,000	12.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		292.00000	266,000	12.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		427.00000	459,000	12.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		246.00000	221,000	12.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		308.00000	330,000	12.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		377.00000	342,000	12.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		548.00000	585,000	12.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		167.00000	147,000	12.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		726.00000	769,000	12.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		95.00000	81,000	12.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		651.00000	692,000	12.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		120.00000	104,000	12.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		414.00000	439,000	13.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		472.00000	437,000	13.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		396.00000	420,000	13.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		504.00000	468,000	13.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		434.00000	462,000	13.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		442.00000	410,000	13.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,073.00000	1,126,000	12.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		81.00000	74,000	12.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		361.00000	383,000	13.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		569.00000	531,000	13.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		558.00000	593,000	13.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		316.00000	291,000	13.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,117.00000	1,170,000	12.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		75.00000	68,000	12.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		506.00000	538,000	13.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		364.00000	336,000	13.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		264.00000	279,000	14.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		822.00000	777,000	14.45	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>12,271,916.80</b>	<b>1,242</b>	<b>95,685</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.40210	7.36110			4,441,260.00	600	25,454
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.42090	7.38080			0.00	0	690
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.44570	7.40510			0.00	0	4
<b>Total AU\$ / R Future</b>										<b>4,441,260.00</b>	<b>600</b>	<b>26,148</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		717.00000	757,000	13.99	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	6.65	Put		6.00000	5,000	13.99	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		669.00000	709,000	13.76	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		8.00000	7,000	13.76	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		766.00000	806,000	14.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		5.00000	4,000	14.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		80.00000	93,000	11.03	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		219.00000	191,000	11.03	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		96.00000	111,000	10.81	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		185.00000	159,000	10.81	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		392.00000	428,000	12.41	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		31.00000	26,000	12.41	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		232.00000	263,000	11.50	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		71.00000	61,000	11.50	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		67.00000	78,000	11.25	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		256.00000	226,000	11.25	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		269.00000	302,000	11.73	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		58.00000	50,000	11.73	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		16.00000	18,000	13.00	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		605.00000	566,000	13.00	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		621.00000	661,000	13.54	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		10.00000	9,000	13.54	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		13.00000	15,000	13.22	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		652.00000	613,000	13.22	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		574.00000	613,000	13.31	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		13.00000	11,000	13.31	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	Call		308.00000	342,000	11.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		47.00000	40,000	11.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		8.00000	9,000	13.88	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		797.00000	757,000	13.88	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		114.00000	131,000	10.60	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		153.00000	129,000	10.60	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		11.00000	13,000	13.44	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		700.00000	661,000	13.44	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		755.00000	791,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		24.00000	20,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		710.00000	745,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		29.00000	24,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		800.00000	837,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		19.00000	16,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		160.00000	175,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		279.00000	254,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		254.00000	276,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		173.00000	155,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		354.00000	382,000	11.39	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		199.00000	186,000	11.39	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		325.00000	353,000	11.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		220.00000	207,000	11.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		384.00000	413,000	11.41	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		179.00000	167,000	11.41	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		273.00000	299,000	11.35	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	7.40	Put		268.00000	253,000	11.35	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		554.00000	587,000	11.48	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		99.00000	91,000	11.48	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		154.00000	170,000	11.99	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		499.00000	474,000	11.99	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		252.00000	274,000	11.34	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		297.00000	278,000	11.34	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		518.00000	550,000	11.46	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		113.00000	104,000	11.46	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,218.00000	1,258,000	12.85	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		13.00000	12,000	12.85	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>4,441,260.00</b>	<b>600</b>	<b>26,148</b>
CAD/ R	On	19/09/2011	Foreign Exchange Future			7.32750	7.27410			0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.40980	7.35600			0.00	0	0
<b>Total CAD/ R Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		144.00000	184,000	11.77	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		120.00000	107,000	11.77	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		122.00000	155,000	11.64	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		148.00000	128,000	11.64	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		173.00000	216,000	11.90	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		99.00000	89,000	11.90	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		19.00000	26,000	13.08	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		545.00000	499,000	13.08	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	7.75	Call		23.00000	31,000	12.91	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		499.00000	454,000	12.91	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		15.00000	21,000	13.26	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		591.00000	544,000	13.26	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		49.00000	65,000	12.21	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		325.00000	288,000	12.21	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		680.00000	732,000	13.47	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		6.00000	5,000	13.47	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		401.00000	451,000	12.69	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		27.00000	24,000	12.69	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		10.00000	14,000	13.61	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		686.00000	637,000	13.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		283.00000	319,000	12.13	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		177.00000	159,000	12.13	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		255.00000	289,000	12.09	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		199.00000	179,000	12.09	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		312.00000	350,000	12.16	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		156.00000	140,000	12.16	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		130.00000	149,000	12.85	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		424.00000	389,000	12.85	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		604.00000	652,000	12.45	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		48.00000	42,000	12.45	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		143.00000	163,000	12.68	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		387.00000	353,000	12.68	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		563.00000	610,000	12.42	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		57.00000	50,000	12.42		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		209.00000	235,000	12.02		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		253.00000	225,000	12.02		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		523.00000	569,000	12.38		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		67.00000	59,000	12.38		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		190.00000	215,000	12.18		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		284.00000	255,000	12.18		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>0</b>
CF CANDO On 19/09/2011 Foreign Exchange Future			0.01920	0.02620				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			0.17680	0.14580				0.00	0	21,898
<b>Total CF CANDO CAAE Future</b>								<b>0.00</b>	<b>0</b>	<b>21,898</b>
<b>Total CF CANDO CAAE</b>								<b>0.00</b>	<b>0</b>	<b>21,898</b>
CHF / R On 19/09/2011 Foreign Exchange Future			8.63240	8.54410				0.00	0	922
CHF / R On 19/12/2011 Foreign Exchange Future			8.75780	8.66740				0.00	0	50
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>972</b>
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		906.00000	991,000	16.31		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		12.00000	9,000	16.31		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		860.00000	943,000	16.29		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		16.00000	11,000	16.29		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		954.00000	1,040,000	16.65		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		10.00000	8,000	16.65		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	8.40	Call		307.00000	361,000	15.99	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		163.00000	129,000	15.99	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		81.00000	95,000	17.12	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		587.00000	513,000	17.12	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		90.00000	106,000	16.96	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		546.00000	474,000	16.96	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		768.00000	849,000	16.25	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		24.00000	17,000	16.25	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		100.00000	118,000	16.81	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		506.00000	436,000	16.81	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		137.00000	162,000	16.34	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		393.00000	330,000	16.34	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		124.00000	146,000	16.50	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		430.00000	364,000	16.50	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		72.00000	86,000	17.27	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		628.00000	554,000	17.27	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		52.00000	62,000	17.73	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		758.00000	680,000	17.73	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		723.00000	802,000	16.22	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		29.00000	20,000	16.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		551.00000	612,000	15.12	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		184.00000	154,000	15.12	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		520.00000	579,000	15.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		203.00000	171,000	15.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		582.00000	645,000	15.05	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	8.25	Put		165.00000	137,000	15.05	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		436.00000	489,000	15.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		269.00000	231,000	15.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		649.00000	716,000	14.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		132.00000	108,000	14.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		836.00000	912,000	14.53	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		69.00000	54,000	14.53	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		411.00000	461,000	15.49	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		294.00000	253,000	15.49	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		272.00000	305,000	16.24	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		505.00000	447,000	16.24	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		153.00000	172,000	17.72	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		886.00000	814,000	17.72	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		204.00000	228,000	16.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		687.00000	620,000	16.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		463.00000	518,000	15.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		246.00000	210,000	15.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		758.00000	831,000	14.68	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		91.00000	73,000	14.68	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		961.00000	1,041,000	14.31	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		44.00000	33,000	14.31	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		305.00000	342,000	15.94	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		438.00000	384,000	15.94	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,049.00000	1,136,000	14.78	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		32.00000	28,000	14.78	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	8.70	Call		343.00000	385,000	15.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		376.00000	327,000	15.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		256.00000	287,000	16.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		539.00000	479,000	16.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		386.00000	435,000	15.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		319.00000	277,000	15.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		145.00000	162,000	17.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		928.00000	854,000	17.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		192.00000	216,000	17.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		725.00000	658,000	17.13	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>972</b>
RAIN	On	19/09/2011	Foreign Exchange Future			14,231.07000	14,107.37000			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			1.09080	1.07850			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.10730	1.09540			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		188.00000	230,000	15.06	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		403.00000	322,000	15.06	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		82.00000	101,000	16.78	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		797.00000	693,000	16.78	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		418.00000	502,000	13.87	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		133.00000	94,000	13.87	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	1.10	Call		417.00000	471,000	15.17		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		463.00000	398,000	15.17		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		260.00000	294,000	16.32		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		806.00000	721,000	16.32		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		669.00000	749,000	14.29		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		215.00000	176,000	14.29		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>392,958,740.50</b>	<b>54,183</b>	<b>564,934</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>212,499</b>
<b>Grand Total:</b>								<b>392,958,740.50</b>	<b>54,183</b>	<b>777,433</b>