

## Currency Derivatives Daily MTM Report

Daily summary for: 02/08/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.79040	6.77110			205,891,718.40	30,321	352,436
\$ / R	On	19/12/2011			6.86310	6.86120			5,332,628.70	777	50,514
\$ / R	On	19/03/2012			6.93180	6.95300			4,034,307.60	582	17,293
\$ / R	On	18/06/2012			7.00860	7.04920			0.00	0	2,000
\$ / R	On	17/09/2012			7.10190	7.15010			0.00	0	0
\$ / R	On	14/12/2012			7.20850	7.24980			0.00	0	0
\$ / R	On	12/12/2014			8.23040	8.20620			0.00	0	0
<b>Total \$ / R Future</b>									<b>215,258,654.70</b>	<b>31,680</b>	<b>422,243</b>
\$ / R	On	19/09/2011	8.05	Call		6.00000	6,000	23.75	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,285.00000	1,266,000	23.75	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		5.00000	5,000	24.10	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,334.00000	1,315,000	24.10	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		6.00000	6,000	23.39	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,235.00000	1,216,000	23.39	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		1,038.00000	1,020,000	21.97	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		9.00000	10,000	21.97	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		24.00000	25,000	19.12	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		653.00000	635,000	19.12	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		133.00000	141,000	14.85	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		162.00000	151,000	14.85	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		99.00000	105,000	15.56	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		228.00000	215,000	15.56	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		700.00000	682,000	19.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		21.00000	22,000	19.47	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		844.00000	825,000	20.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		15.00000	15,000	20.54	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		182.00000	192,000	14.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		111.00000	102,000	14.60	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		75.00000	69,000	14.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		246.00000	259,000	14.84	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		384.00000	369,000	16.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		55.00000	59,000	16.98	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		3,029.00000	3,010,000	30.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	30.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		561.00000	543,000	18.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		32.00000	33,000	18.41	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		471.00000	454,000	17.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		42.00000	44,000	17.69	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		61.00000	55,000	14.95	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		282.00000	295,000	14.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		154.00000	163,000	14.49	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		133.00000	123,000	14.49	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		194.00000	182,000	15.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		115.00000	122,000	15.20	0.00	0	2,480
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		748.00000	730,000	19.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		19.00000	20,000	19.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		86.00000	91,000	15.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		265.00000	251,000	15.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		13.00000	14,000	20.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		892.00000	874,000	20.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		48.00000	51,000	17.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		427.00000	411,000	17.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		74.00000	79,000	16.27	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		303.00000	289,000	16.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		402.00000	417,000	15.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		31.00000	27,000	15.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		10.00000	11,000	21.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		989.00000	971,000	21.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,022.00000	1,041,000	16.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		1.00000	1,000	16.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		36.00000	38,000	18.05	0.00	0	500
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		515.00000	498,000	18.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		16.00000	17,000	20.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		795.00000	777,000	20.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		972.00000	991,000	16.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		1.00000	1,000	16.69	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	8.15	Call		5.00000	5,000	24.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,384.00000	1,365,000	24.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		922.00000	941,000	16.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	16.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		12.00000	12,000	21.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		941.00000	922,000	21.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		489.00000	506,000	15.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		18.00000	16,000	15.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,071.00000	1,091,000	17.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	1,000	17.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		64.00000	68,000	16.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		343.00000	328,000	16.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		213.00000	224,000	14.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		92.00000	84,000	14.72	0.00	0	400
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		28.00000	29,000	18.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		607.00000	589,000	18.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		8.00000	8,000	22.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		1,137.00000	1,118,000	22.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		123.00000	122,000	17.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		612.00000	609,000	17.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		114.00000	114,000	17.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		653.00000	651,000	17.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		132.00000	132,000	17.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		571.00000	569,000	17.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		204.00000	202,000	15.18	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		315.00000	315,000	15.18	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,192.00000	1,189,000	20.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		53.00000	52,000	20.60	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		347.00000	344,000	15.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		208.00000	207,000	15.85	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		531.00000	529,000	17.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		142.00000	142,000	17.04	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		750.00000	751,000	15.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		39.00000	38,000	15.43	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		738.00000	736,000	18.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		99.00000	99,000	18.23	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		509.00000	510,000	15.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		98.00000	97,000	15.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		546.00000	547,000	15.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		85.00000	84,000	15.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		665.00000	666,000	15.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		54.00000	53,000	15.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		50.00000	49,000	20.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,239.00000	1,236,000	20.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		930.00000	931,000	15.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		19.00000	18,000	15.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		106.00000	106,000	17.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		695.00000	693,000	17.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		343.00000	344,000	15.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		182.00000	181,000	15.20	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		288.00000	288,000	15.16	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		227.00000	225,000	15.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		59.00000	59,000	20.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		1,098.00000	1,096,000	20.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		76.00000	75,000	19.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		915.00000	912,000	19.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		262.00000	262,000	15.14	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		251.00000	249,000	15.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		624.00000	625,000	15.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		63.00000	62,000	15.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		585.00000	586,000	15.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		74.00000	73,000	15.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		884.00000	885,000	15.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		23.00000	22,000	15.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		67.00000	66,000	19.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		1,006.00000	1,003,000	19.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		87.00000	86,000	18.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		826.00000	823,000	18.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		405.00000	406,000	15.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		144.00000	143,000	15.25	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,024.00000	1,025,000	15.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		13.00000	12,000	15.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		63.00000	62,000	19.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		1,052.00000	1,049,000	19.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		492.00000	490,000	16.80	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	7.20	Call		153.00000	153,000	16.80	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		438.00000	439,000	15.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		127.00000	126,000	15.27	0.00	0	560
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		310.00000	299,000	15.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		393.00000	403,000	15.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		293.00000	282,000	15.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		426.00000	436,000	15.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		328.00000	317,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		361.00000	371,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		323.00000	312,000	15.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		370.00000	380,000	15.64	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		272.00000	262,000	16.20	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		469.00000	480,000	16.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		243.00000	234,000	16.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		540.00000	552,000	16.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		418.00000	405,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		265.00000	273,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		257.00000	248,000	16.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		504.00000	516,000	16.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		446.00000	432,000	15.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		243.00000	250,000	15.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		176.00000	169,000	17.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		773.00000	787,000	17.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		118.00000	113,000	19.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		1,115.00000	1,131,000	19.16	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		206.00000	198,000	17.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		653.00000	666,000	17.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		87.00000	83,000	20.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,434.00000	1,451,000	20.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		475.00000	461,000	15.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		222.00000	229,000	15.39	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		83.00000	79,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,480.00000	1,497,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		392.00000	379,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		289.00000	297,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		113.00000	108,000	19.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,160.00000	1,176,000	19.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		288.00000	278,000	16.01	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		435.00000	446,000	16.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		505.00000	490,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		202.00000	208,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		195.00000	188,000	17.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		692.00000	706,000	17.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		94.00000	90,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,341.00000	1,358,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		130.00000	124,000	18.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		1,027.00000	1,042,000	18.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		305.00000	294,000	15.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		402.00000	412,000	15.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		536.00000	521,000	15.36	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		183.00000	189,000	15.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		136.00000	130,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		983.00000	998,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		108.00000	103,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		1,205.00000	1,221,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		124.00000	118,000	18.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		1,071.00000	1,086,000	18.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		98.00000	94,000	19.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,295.00000	1,312,000	19.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		218.00000	209,000	16.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		615.00000	627,000	16.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		230.00000	221,000	16.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		577.00000	589,000	16.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		366.00000	354,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		313.00000	322,000	15.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		344.00000	325,000	16.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		545.00000	566,000	16.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		329.00000	311,000	16.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		580.00000	602,000	16.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		361.00000	341,000	16.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		512.00000	532,000	16.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		467.00000	441,000	16.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		517.00000	539,000	16.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		449.00000	424,000	16.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		549.00000	572,000	16.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		485.00000	459,000	16.01	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		485.00000	507,000	16.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		582.00000	606,000	16.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		432.00000	408,000	16.43	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		405.00000	387,000	17.30	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		855.00000	879,000	17.30	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		392.00000	374,000	17.42	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		892.00000	916,000	17.42	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		418.00000	400,000	17.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		818.00000	842,000	17.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,085.00000	1,111,000	18.04	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		335.00000	319,000	18.04	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		955.00000	967,000	17.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,249.00000	1,237,000	17.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		939.00000	951,000	18.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,283.00000	1,271,000	18.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		970.00000	983,000	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,214.00000	1,203,000	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		921.00000	911,000	17.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,127.00000	1,141,000	17.28	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>209,172</b>
<b>Total \$ / R</b>										<b>215,258,654.70</b>	<b>31,680</b>	<b>631,415</b>
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.79040	6.77110			95,065.60	14	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			6.86310	6.86120			0.00	0	31

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Future</b>										<b>95,065.60</b>	<b>14</b>	<b>480</b>
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		5,538.00000	5,863,000	16.98		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		38,428.00000	36,823,000	16.98		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		4,797.00000	5,075,000	17.34		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		42,687.00000	41,035,000	17.34		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		6,402.00000	6,783,000	16.63		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		34,292.00000	32,743,000	16.63		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		47,053.00000	45,359,000	17.69		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		4,163.00000	4,399,000	17.69		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		20,756.00000	20,744,000	15.85		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		34,636.00000	34,434,000	15.85		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		19,218.00000	19,201,000	16.09		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		38,098.00000	37,891,000	16.09		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		22,426.00000	22,421,000	15.61		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		31,306.00000	31,111,000	15.61		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>95,065.60</b>	<b>14</b>	<b>530</b>
£ / R	On 19/09/2011	Foreign Exchange Future			11.05690	11.01710				221,138.00	20	32,006
£ / R	On 19/12/2011	Foreign Exchange Future			11.16490	11.15230				0.00	0	9,333
£ / R	On 19/03/2012	Foreign Exchange Future			11.26650	11.29100				0.00	0	2,832
£ / R	On 18/06/2012	Foreign Exchange Future			11.38090	11.43550				0.00	0	0
<b>Total £ / R Future</b>										<b>221,138.00</b>	<b>20</b>	<b>44,171</b>
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		60.00000	67,000	13.57		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		543.00000	510,000	13.57		0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		53.00000	59,000	13.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		586.00000	552,000	13.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		68.00000	76,000	13.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		501.00000	469,000	13.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		41.00000	46,000	14.07	0.00	0	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		674.00000	639,000	14.07	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		14.00000	15,000	15.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,097.00000	1,058,000	15.59	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		183.00000	162,000	11.88	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		200.00000	219,000	11.88	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		562.00000	595,000	13.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		45.00000	38,000	13.32	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		228.00000	250,000	12.03	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		161.00000	143,000	12.03	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		308.00000	282,000	12.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		125.00000	139,000	12.56	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		292.00000	316,000	12.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		125.00000	109,000	12.31	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		242.00000	218,000	12.22	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		159.00000	175,000	12.22	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		141.00000	156,000	12.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		274.00000	249,000	12.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		22.00000	25,000	14.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		905.00000	868,000	14.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		32.00000	36,000	14.41	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	Put		765.00000	729,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		29.00000	32,000	14.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		812.00000	775,000	14.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		111.00000	123,000	12.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		344.00000	316,000	12.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		362.00000	389,000	12.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		95.00000	82,000	12.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		37.00000	41,000	14.24	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		720.00000	684,000	14.24	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		25.00000	28,000	14.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		858.00000	821,000	14.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		438.00000	468,000	12.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		71.00000	61,000	12.89	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		198.00000	201,000	14.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		696.00000	686,000	14.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		186.00000	189,000	14.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		734.00000	724,000	14.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		211.00000	214,000	14.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		659.00000	649,000	14.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		100.00000	101,000	15.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,148.00000	1,136,000	15.20	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		305.00000	309,000	13.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		453.00000	444,000	13.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		145.00000	147,000	14.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		893.00000	882,000	14.63	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		175.00000	177,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		773.00000	762,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		766.00000	775,000	12.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		114.00000	110,000	12.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		623.00000	631,000	13.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		171.00000	166,000	13.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		431.00000	418,000	14.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		590.00000	602,000	14.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		413.00000	401,000	14.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		622.00000	635,000	14.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		449.00000	437,000	13.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		558.00000	571,000	13.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		396.00000	384,000	14.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		655.00000	668,000	14.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		294.00000	284,000	14.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		903.00000	918,000	14.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		641.00000	625,000	13.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		350.00000	359,000	13.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		320.00000	310,000	14.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		829.00000	844,000	14.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		210.00000	203,000	15.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,219.00000	1,237,000	15.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		469.00000	456,000	13.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		528.00000	540,000	13.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		698.00000	682,000	13.57	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	10.90	Put		307.00000	316,000	13.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		348.00000	337,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		757.00000	771,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		587.00000	572,000	13.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		396.00000	406,000	13.68	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		454.00000	431,000	14.69	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		869.00000	900,000	14.69	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		439.00000	416,000	14.77	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		904.00000	935,000	14.77	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		470.00000	446,000	14.61	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		835.00000	865,000	14.61	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>221,138.00</b>	<b>20</b>	<b>66,471</b>
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08810	0.08850			0.00	0	12,358
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08910	0.08970			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>12,358</b>
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		861.00000	822,000	16.83	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		11.00000	12,000	16.83	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		181.00000	162,000	19.06	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		331.00000	352,000	19.06	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,851.00000	1,811,000	23.04	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	23.04	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	30.37	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,150.00000	1,141,190,000	30.37	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	0.08	Call		1,055.00000	1,003,000	18.81	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		85.00000	93,000	18.81	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		443.00000	411,000	20.63	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		473.00000	501,000	20.63	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,976.00000	1,917,000	19.17	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		6.00000	7,000	19.17	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>12,358</b>
€ / R	On	19/09/2011	Foreign Exchange Future			9.64930	9.61830			3,859,720.00	400	65,141
€ / R	On	19/12/2011	Foreign Exchange Future			9.73240	9.72290			0.00	0	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			9.81030	9.82940			0.00	0	8,503
<b>Total € / R Future</b>										<b>3,859,720.00</b>	<b>400</b>	<b>78,572</b>
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		149.00000	163,000	11.67	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		181.00000	164,000	11.67	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		130.00000	142,000	11.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		212.00000	193,000	11.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		171.00000	186,000	11.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		153.00000	137,000	11.49	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		279.00000	258,000	12.19	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		97.00000	107,000	12.19	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		798.00000	768,000	14.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		16.00000	17,000	14.30	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		375.00000	398,000	12.34	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		57.00000	49,000	12.34	0.00	0	6,195



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	10.25	Call		25.00000	27,000	13.78	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		657.00000	628,000	13.78	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		53.00000	59,000	12.90	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		435.00000	410,000	12.90	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		7.00000	8,000	15.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		1,039.00000	1,009,000	15.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		299.00000	320,000	12.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		81.00000	71,000	12.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		10.00000	11,000	14.83	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		942.00000	912,000	14.83	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		9.00000	9,000	15.00	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		991.00000	960,000	15.00	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		12.00000	13,000	14.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		894.00000	864,000	14.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		274.00000	277,000	12.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		351.00000	345,000	12.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		256.00000	259,000	13.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		383.00000	377,000	13.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		293.00000	297,000	12.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		320.00000	315,000	12.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		208.00000	211,000	13.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		485.00000	479,000	13.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		394.00000	398,000	12.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		221.00000	216,000	12.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		553.00000	559,000	12.52	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	9.30	Put		130.00000	127,000	12.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		485.00000	491,000	12.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		162.00000	159,000	12.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		314.00000	305,000	13.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		585.00000	595,000	13.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		299.00000	290,000	13.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		620.00000	630,000	13.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		330.00000	320,000	13.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		551.00000	560,000	13.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		892.00000	876,000	12.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		113.00000	116,000	12.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		271.00000	263,000	14.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		692.00000	703,000	14.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		422.00000	411,000	13.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		393.00000	401,000	13.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		931.00000	915,000	12.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		102.00000	105,000	12.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		382.00000	372,000	13.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		453.00000	462,000	13.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		193.00000	187,000	14.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		964.00000	977,000	14.95	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>3,859,720.00</b>	<b>400</b>	<b>102,272</b>
ANY DAY	On	03/08/2011	Foreign Exchange Future			6.75020	6.72600			0.00	0	5,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ANY DAY EXPIRY CAAF \$ Future</b>								<b>0.00</b>	<b>0</b>	<b>5,500</b>
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.70	Call		45.00000	55,000	15.41		0.00	0	11,000
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.70	Put		19.00000	5,000	15.41		0.00	0	0
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.75	Call		22.00000	23,000	16.41		0.00	0	0
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.75	Put		46.00000	23,000	16.41		0.00	0	0
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.65	Call		83.00000	101,000	15.77		0.00	0	0
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.65	Put		7.00000	1,000	15.77		0.00	0	0
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.80	Put		84.00000	57,000	17.42		0.00	0	0
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.80	Call		10.00000	7,000	17.42		0.00	0	11,000
<b>Total ANY DAY EXPIRY CAAF \$ Option</b>								<b>0.00</b>	<b>0</b>	<b>22,000</b>
<b>Total ANY DAY EXPIRY CAAF \$</b>								<b>0.00</b>	<b>0</b>	<b>27,500</b>
ANY DAYOn 24/10/2011 Foreign Exchange Future			6.82190	6.80600				0.00	0	0
<b>Total ANY DAY EXPIRY CAAG \$ Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.70	Call		251.00000	259,000	14.96		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.70	Put		145.00000	137,000	14.96		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.75	Call		222.00000	230,000	14.89		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.75	Put		166.00000	158,000	14.89		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.65	Call		281.00000	291,000	15.03		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.65	Put		125.00000	119,000	15.03		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	7.00	Put		322.00000	311,000	16.02		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	7.00	Call		128.00000	133,000	16.02		0.00	0	14,286
ANY DAYOn 24/10/2011 Foreign Exchange Option	7.40	Put		651.00000	637,000	18.39		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	7.40	Call		57.00000	59,000	18.39		0.00	0	6,757
<b>Total ANY DAY EXPIRY CAAG \$ Option</b>								<b>0.00</b>	<b>0</b>	<b>21,043</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			7.31840	7.38010				0.00	0	24,630
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.31640	7.39380				0.00	0	690
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.31320	7.41130				0.00	0	1,104
<b>Total AU\$ / R Future</b>								<b>0.00</b>	<b>0</b>	<b>26,424</b>
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		734.00000	674,000	14.70		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		4.00000	6,000	14.70		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		685.00000	625,000	14.44		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		5.00000	7,000	14.44		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		783.00000	723,000	14.95		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		3.00000	5,000	14.95		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		73.00000	52,000	11.36		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		193.00000	234,000	11.36		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		89.00000	64,000	11.10		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		159.00000	196,000	11.10		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		403.00000	349,000	12.90		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		23.00000	31,000	12.90		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		236.00000	193,000	11.87		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		56.00000	75,000	11.87		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		59.00000	42,000	11.61		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		229.00000	274,000	11.61		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		275.00000	228,000	12.13		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		45.00000	60,000	12.13		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		12.00000	7,000	13.65		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		582.00000	639,000	13.65		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	6.75	Call		637.00000	577,000	14.18	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		7.00000	9,000	14.18	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		9.00000	6,000	13.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		629.00000	688,000	13.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		588.00000	530,000	13.93	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		8.00000	12,000	13.93	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		316.00000	267,000	12.39	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		36.00000	49,000	12.39	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		5.00000	3,000	14.67	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		775.00000	835,000	14.67	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		107.00000	79,000	10.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		127.00000	161,000	10.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		8.00000	5,000	14.16	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		678.00000	737,000	14.16	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		762.00000	690,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		18.00000	24,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		716.00000	646,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		22.00000	30,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		808.00000	736,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		14.00000	20,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		154.00000	122,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		260.00000	306,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		250.00000	206,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		156.00000	190,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		356.00000	298,000	11.51	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	7.25	Put		195.00000	235,000	11.51		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		327.00000	272,000	11.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		216.00000	259,000	11.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		386.00000	326,000	11.54		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		175.00000	213,000	11.54		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		274.00000	225,000	11.43		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		263.00000	312,000	11.43		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		558.00000	484,000	11.68		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		97.00000	121,000	11.68		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		156.00000	125,000	12.28		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		495.00000	562,000	12.28		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		253.00000	207,000	11.55		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		292.00000	344,000	11.55		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		521.00000	450,000	11.65		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		110.00000	137,000	11.65		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,223.00000	1,129,000	13.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		12.00000	16,000	13.00		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>0.00</b>	<b>0</b>	<b>26,424</b>
CAD/ R On 19/09/2011 Foreign Exchange Future			7.06910	7.04480				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.13040	7.12300				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		55.00000	61,000	12.75		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		260.00000	242,000	12.75		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		45.00000	50,000	12.96	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		300.00000	281,000	12.96	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		67.00000	74,000	12.53	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		222.00000	205,000	12.53	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		5.00000	6,000	15.08	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		760.00000	737,000	15.08	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		6.00000	7,000	14.87	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		711.00000	688,000	14.87	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		4.00000	5,000	15.30	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		809.00000	786,000	15.30	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		15.00000	17,000	14.02	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		520.00000	498,000	14.02	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		460.00000	482,000	13.66	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		15.00000	13,000	13.66	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		213.00000	228,000	12.48	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		68.00000	59,000	12.48	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		3.00000	3,000	15.72	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		908.00000	884,000	15.72	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		163.00000	165,000	12.43	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		290.00000	285,000	12.43	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		147.00000	149,000	12.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		324.00000	319,000	12.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		180.00000	183,000	12.25	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		257.00000	253,000	12.25	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		72.00000	73,000	13.87	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		599.00000	593,000	13.87	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		412.00000	416,000	12.33	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		89.00000	86,000	12.33	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		80.00000	81,000	13.69	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		557.00000	551,000	13.69	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		375.00000	380,000	12.26	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		102.00000	100,000	12.26	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		120.00000	122,000	12.97	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		397.00000	392,000	12.97	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		341.00000	345,000	12.18	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		118.00000	115,000	12.18	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		108.00000	110,000	13.15	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		435.00000	430,000	13.15	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			0.03820	0.04110			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			0.09210	0.08310			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			8.80800	8.67560			0.00	0	900
CHF / R On 19/12/2011 Foreign Exchange Future			8.91460	8.80170			222,865.00	25	75
<b>Total CHF / R Future</b>							<b>222,865.00</b>	<b>25</b>	<b>975</b>



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	7.65	Call		1,030.00000	1,160,000	17.05	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		4.00000	2,000	17.05	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		981.00000	1,110,000	16.81	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		5.00000	2,000	16.81	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		1,079.00000	1,210,000	17.30	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		3.00000	2,000	17.30	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Call		367.00000	466,000	15.97	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Put		91.00000	58,000	15.97	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Call		80.00000	118,000	16.83	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Put		454.00000	360,000	16.83	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Call		91.00000	132,000	16.66	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Put		415.00000	324,000	16.66	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		884.00000	1,012,000	16.69	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		8.00000	4,000	16.69	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		103.00000	148,000	16.48	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		377.00000	290,000	16.48	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		148.00000	207,000	15.96	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		272.00000	199,000	15.96	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		131.00000	186,000	16.13	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		305.00000	228,000	16.13	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		71.00000	104,000	17.01	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		495.00000	396,000	17.01	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		48.00000	73,000	17.54	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		622.00000	515,000	17.54	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		836.00000	963,000	16.63	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	7.85	Put		10.00000	5,000	16.63	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		625.00000	712,000	14.79	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		123.00000	97,000	14.79	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		591.00000	675,000	14.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		139.00000	110,000	14.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		661.00000	750,000	14.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		109.00000	85,000	14.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		496.00000	572,000	15.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		194.00000	157,000	15.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		735.00000	829,000	14.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		83.00000	64,000	14.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		940.00000	1,043,000	14.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		38.00000	28,000	14.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		466.00000	540,000	15.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		214.00000	175,000	15.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		300.00000	355,000	15.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		398.00000	340,000	15.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		162.00000	195,000	17.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		760.00000	680,000	17.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		220.00000	263,000	16.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		568.00000	498,000	16.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		526.00000	605,000	15.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		174.00000	140,000	15.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		855.00000	954,000	14.32	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		53.00000	39,000	14.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,076.00000	1,182,000	14.28	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		24.00000	17,000	14.28	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		339.00000	400,000	15.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		337.00000	285,000	15.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,172.00000	1,279,000	14.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		20.00000	14,000	14.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		386.00000	452,000	15.41	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		284.00000	237,000	15.41	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		282.00000	335,000	16.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		430.00000	370,000	16.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		438.00000	510,000	15.25	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		236.00000	195,000	15.25	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		152.00000	184,000	17.50	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		800.00000	719,000	17.50	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		207.00000	248,000	16.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		605.00000	533,000	16.76	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>222,865.00</b>	<b>25</b>	<b>975</b>
RAIN	On	19/09/2011	Foreign Exchange Future			13,856.09000	13,829.42000			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			1.05390	1.05180			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.06600	1.06670			0.00	0	0
<b>Total YUAN/R Future</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
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		76.00000	78,000	15.56		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		558.00000	539,000	15.56		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		24.00000	25,000	17.17		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		1,006.00000	986,000	17.17		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		221.00000	230,000	13.79		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		203.00000	191,000	13.79		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		268.00000	264,000	15.45		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		601.00000	604,000	15.45		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		157.00000	154,000	16.76		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		990.00000	994,000	16.76		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		464.00000	458,000	14.32		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		297.00000	298,000	14.32		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>219,657,443.30</b>	<b>32,139</b>	<b>635,009</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>298,265</b>
<b>Grand Total:</b>								<b>219,657,443.30</b>	<b>32,139</b>	<b>933,274</b>