

## Currency Derivatives Daily MTM Report

Daily summary for: 10/08/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			7.27160	7.09130			1,031,563,719.20	141,862	242,482
\$ / R	On	19/12/2011			7.36730	7.18590			78,167,053.00	10,610	60,805
\$ / R	On	19/03/2012			7.46240	7.28130			5,596,800.00	750	17,906
\$ / R	On	18/06/2012			7.55810	7.37850			5,079,043.20	672	2,009
\$ / R	On	17/09/2012			7.65740	7.47870			5,069,198.80	662	416
\$ / R	On	14/12/2012			7.75630	7.57760			0.00	0	0
\$ / R	On	12/12/2014			8.71240	8.53210			0.00	0	0
<b>Total \$ / R Future</b>									<b>1,125,475,814.20</b>	<b>154,556</b>	<b>323,618</b>
\$ / R	On	19/09/2011	8.05	Call		12.00000	30,000	24.15	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		971.00000	808,000	24.15	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		11.00000	26,000	24.48	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,020.00000	854,000	24.48	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		14.00000	33,000	23.82	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		923.00000	761,000	23.82	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		731.00000	580,000	22.51	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		22.00000	52,000	22.51	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	135,000	19.87	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		375.00000	263,000	19.87	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		346.00000	504,000	18.92	126,000.00	250	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		55.00000	32,000	18.92	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		273.00000	422,000	18.98	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		82.00000	50,000	18.98	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		417.00000	298,000	20.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		58.00000	120,000	20.20	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		547.00000	412,000	21.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		38.00000	84,000	21.19	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		427.00000	591,000	18.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		36.00000	19,000	18.87	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		23.00000	11,000	18.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		514.00000	683,000	18.81	4,138,980.00	6,060	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		162.00000	108,000	19.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		153.00000	280,000	19.10	1,696,800.00	6,060	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,709.00000	2,529,000	32.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	1,000	32.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		297.00000	199,000	19.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		88.00000	171,000	19.21	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		225.00000	149,000	19.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		116.00000	221,000	19.16	55,250.00	250	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		18.00000	8,000	18.78	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		559.00000	730,000	18.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		386.00000	547,000	18.90	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		45.00000	25,000	18.90	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		68.00000	40,000	18.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		309.00000	462,000	18.95	231,000.00	500	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		459.00000	334,000	20.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		50.00000	106,000	20.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		240.00000	384,000	19.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		99.00000	62,000	19.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		33.00000	74,000	21.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		592.00000	452,000	21.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		134.00000	249,000	19.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		193.00000	127,000	19.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		208.00000	347,000	19.04	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		117.00000	75,000	19.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		699.00000	875,000	18.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		8.00000	3,000	18.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		26.00000	59,000	22.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		685.00000	537,000	22.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,341.00000	1,522,000	21.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	21.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		101.00000	195,000	19.19	97,500.00	500	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		260.00000	173,000	19.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		44.00000	94,000	20.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		503.00000	372,000	20.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,291.00000	1,472,000	21.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	21.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		10.00000	24,000	24.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,069.00000	902,000	24.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,242.00000	1,422,000	21.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		1.00000	0,000	21.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		29.00000	66,000	21.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		638.00000	494,000	21.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		796.00000	973,000	18.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		5.00000	1,000	18.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,391.00000	1,572,000	22.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	22.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		180.00000	312,000	19.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		139.00000	90,000	19.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		470.00000	636,000	18.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		29.00000	14,000	18.84	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		76.00000	152,000	19.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		335.00000	230,000	19.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		17.00000	41,000	23.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		826.00000	669,000	23.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		228.00000	337,000	18.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		392.00000	320,000	18.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		213.00000	317,000	18.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		427.00000	350,000	18.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		245.00000	360,000	18.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		359.00000	293,000	18.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		109.00000	83,000	17.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		545.00000	700,000	17.41	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		911.00000	791,000	21.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		97.00000	158,000	21.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		198.00000	159,000	17.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		384.00000	526,000	17.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		326.00000	267,000	18.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		262.00000	384,000	18.46	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,051.00000	1,229,000	17.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		15.00000	12,000	17.36	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		499.00000	414,000	19.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		185.00000	281,000	19.36	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		780.00000	947,000	16.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		44.00000	30,000	16.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		823.00000	992,000	16.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		37.00000	25,000	16.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		957.00000	1,133,000	16.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		21.00000	16,000	16.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		91.00000	150,000	21.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		955.00000	833,000	21.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,244.00000	1,424,000	18.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		8.00000	7,000	18.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		199.00000	299,000	19.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		463.00000	382,000	19.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		581.00000	738,000	17.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		95.00000	71,000	17.30	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		510.00000	662,000	17.51	297,900.00	450	250
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		124.00000	95,000	17.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		109.00000	177,000	21.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		823.00000	710,000	21.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		142.00000	222,000	20.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		656.00000	555,000	20.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		476.00000	626,000	17.62	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		140.00000	109,000	17.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		911.00000	1,085,000	16.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		25.00000	18,000	16.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		867.00000	1,037,000	16.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		31.00000	20,000	16.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,195.00000	1,375,000	17.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		9.00000	8,000	17.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		124.00000	198,000	20.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		738.00000	631,000	20.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		162.00000	250,000	19.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		576.00000	483,000	19.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		657.00000	819,000	17.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		71.00000	52,000	17.09	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,342.00000	1,522,000	18.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		6.00000	5,000	18.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		117.00000	187,000	20.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		781.00000	670,000	20.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		295.00000	243,000	18.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		281.00000	410,000	18.36	82,000.00	200	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		697.00000	861,000	16.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		61.00000	44,000	16.99	0.00	0	560
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		501.00000	645,000	17.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		256.00000	219,000	17.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		473.00000	616,000	17.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		278.00000	240,000	17.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		529.00000	676,000	17.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		234.00000	200,000	17.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		521.00000	667,000	17.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		240.00000	205,000	17.50	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		440.00000	580,000	17.81	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		309.00000	268,000	17.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		391.00000	527,000	18.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		360.00000	315,000	18.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		645.00000	798,000	17.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		164.00000	136,000	17.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		415.00000	553,000	17.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		334.00000	291,000	17.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		679.00000	834,000	16.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		148.00000	122,000	16.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		285.00000	396,000	18.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		554.00000	484,000	18.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		192.00000	279,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		861.00000	767,000	20.22	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	7.40	Call		332.00000	455,000	18.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		451.00000	393,000	18.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		140.00000	209,000	21.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,159.00000	1,047,000	21.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		714.00000	870,000	16.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		133.00000	108,000	16.88	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		134.00000	201,000	21.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,203.00000	1,089,000	21.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		613.00000	764,000	17.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		182.00000	152,000	17.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		183.00000	267,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		902.00000	805,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		466.00000	608,000	17.71	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		285.00000	246,000	17.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		750.00000	908,000	16.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		119.00000	96,000	16.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		316.00000	433,000	18.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		485.00000	421,000	18.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		153.00000	227,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,072.00000	965,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		211.00000	304,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		780.00000	692,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		493.00000	637,000	17.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		262.00000	225,000	17.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		787.00000	947,000	16.67	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		106.00000	85,000	16.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		222.00000	317,000	19.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		741.00000	655,000	19.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		175.00000	256,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		944.00000	844,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		202.00000	291,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		821.00000	729,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		160.00000	236,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,029.00000	924,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		350.00000	478,000	18.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		419.00000	366,000	18.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		369.00000	502,000	18.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		388.00000	340,000	18.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		581.00000	731,000	17.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		200.00000	169,000	17.29	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		509.00000	653,000	17.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		381.00000	345,000	17.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		485.00000	627,000	17.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		407.00000	369,000	17.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		534.00000	679,000	17.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		356.00000	321,000	17.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		657.00000	804,000	17.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		378.00000	347,000	17.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		632.00000	778,000	17.62	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		403.00000	371,000	17.62	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		683.00000	831,000	17.39	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		354.00000	324,000	17.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		428.00000	396,000	17.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		607.00000	753,000	17.73	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		553.00000	692,000	18.57	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		675.00000	636,000	18.57	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		537.00000	673,000	18.68	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		709.00000	667,000	18.68	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		571.00000	712,000	18.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		643.00000	606,000	18.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		883.00000	831,000	19.29	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		461.00000	587,000	19.29	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,157.00000	1,339,000	19.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,125.00000	1,127,000	19.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,140.00000	1,322,000	19.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,158.00000	1,160,000	19.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,174.00000	1,356,000	19.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,092.00000	1,094,000	19.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		815.00000	818,000	18.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,347.00000	1,530,000	18.78	0.00	0	200
<b>Total \$ / R Option</b>										<b>6,725,430.00</b>	<b>14,270</b>	<b>262,098</b>
<b>Total \$ / R</b>										<b>1,132,201,244.20</b>	<b>168,826</b>	<b>585,716</b>
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.27160	7.09130			50,901.20	7	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.36730	7.18590			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>50,901.20</b>	<b>7</b>	<b>480</b>
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		15,327.00000	27,979,000	19.10		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		16,197.00000	10,819,000	19.10		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		13,367.00000	24,934,000	19.13		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		19,237.00000	12,774,000	19.13		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		17,959.00000	31,235,000	19.07		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		13,829.00000	9,075,000	19.07		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		22,510.00000	14,945,000	19.16		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		11,640.00000	22,105,000	19.16		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		38,436.00000	52,562,000	17.94		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		19,846.00000	15,832,000	17.94		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		35,651.00000	49,472,000	18.04		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		22,061.00000	17,742,000	18.04		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		41,365.00000	55,785,000	17.83		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		17,775.00000	14,055,000	17.83		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>50,901.20</b>	<b>7</b>	<b>530</b>
£ / R	On 19/09/2011	Foreign Exchange Future			11.74040	11.57020				92,162,140.00	7,850	22,736
£ / R	On 19/12/2011	Foreign Exchange Future			11.88550	11.71400				11,897,385.50	1,001	9,627
£ / R	On 19/03/2012	Foreign Exchange Future			12.02980	11.85720				300,745.00	25	2,862
£ / R	On 18/06/2012	Foreign Exchange Future			12.17620	12.00750				0.00	0	0
<b>Total £ / R Future</b>										<b>104,360,270.50</b>	<b>8,876</b>	<b>35,225</b>
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		259.00000	392,000	16.57		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		189.00000	152,000	16.57		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		231.00000	361,000	16.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		211.00000	171,000	16.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		289.00000	425,000	16.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		169.00000	135,000	16.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		188.00000	304,000	16.57	1,050,320.00	3,455	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		268.00000	214,000	16.57	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		70.00000	134,000	17.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		600.00000	494,000	17.62	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		56.00000	36,000	16.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		626.00000	776,000	16.58	2,681,080.00	3,455	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,084.00000	1,249,000	18.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		14.00000	9,000	18.20	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		669.00000	821,000	16.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		49.00000	31,000	16.58	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		94.00000	68,000	16.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		464.00000	608,000	16.58	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		757.00000	911,000	16.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		37.00000	21,000	16.58	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		73.00000	50,000	16.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		543.00000	690,000	16.58	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		503.00000	649,000	16.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		83.00000	59,000	16.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		110.00000	193,000	17.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		440.00000	353,000	17.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		153.00000	252,000	16.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		333.00000	262,000	16.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		137.00000	231,000	16.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		367.00000	291,000	16.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		426.00000	569,000	16.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		106.00000	79,000	16.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		848.00000	1,005,000	16.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		28.00000	15,000	16.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		170.00000	277,000	16.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		300.00000	237,000	16.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		123.00000	212,000	16.87	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		403.00000	322,000	16.87	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		941.00000	1,102,000	17.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		21.00000	12,000	17.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		432.00000	562,000	15.43	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		368.00000	327,000	15.43	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		407.00000	535,000	15.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		393.00000	350,000	15.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		459.00000	589,000	15.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		345.00000	304,000	15.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		235.00000	329,000	16.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		721.00000	644,000	16.31	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		636.00000	775,000	15.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		222.00000	190,000	15.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		328.00000	437,000	15.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		514.00000	452,000	15.65	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		386.00000	509,000	15.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		422.00000	374,000	15.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,270.00000	1,432,000	15.79	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		56.00000	47,000	15.79	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,088.00000	1,250,000	15.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		74.00000	65,000	15.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		738.00000	865,000	14.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		331.00000	285,000	14.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		708.00000	834,000	14.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		351.00000	304,000	14.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		768.00000	896,000	14.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		311.00000	266,000	14.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		679.00000	804,000	14.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		372.00000	324,000	14.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		502.00000	617,000	14.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		545.00000	487,000	14.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,039.00000	1,175,000	13.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		182.00000	145,000	13.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		546.00000	667,000	14.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		489.00000	437,000	14.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		364.00000	459,000	15.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		807.00000	729,000	15.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		800.00000	928,000	14.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		293.00000	248,000	14.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,114.00000	1,257,000	14.09	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		157.00000	127,000	14.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		597.00000	719,000	14.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		440.00000	389,000	14.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		967.00000	1,101,000	14.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		210.00000	171,000	14.06	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		703.00000	810,000	14.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		546.00000	484,000	14.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		678.00000	784,000	14.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		571.00000	508,000	14.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		729.00000	836,000	14.23	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		522.00000	460,000	14.23	0.00	0	0
<b>Total £ / R Option</b>										<b>3,731,400.00</b>	<b>6,910</b>	<b>18,845</b>
<b>Total £ / R</b>										<b>108,091,670.50</b>	<b>15,786</b>	<b>54,070</b>
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09510	0.09140			0.00	0	12,358
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09650	0.09270			0.00	0	25
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>12,383</b>
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,142.00000	1,511,000	20.74	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		2.00000	1,000	20.74	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		248.00000	547,000	15.90	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		108.00000	37,000	15.90	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,140.00000	2,510,000	23.59	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	23.59	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	28.70	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,860.00000	1,140,490,000	28.70	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		1,305.00000	1,670,000	18.90	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		35.00000	20,000	18.90	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		567.00000	853,000	20.47	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		297.00000	203,000	20.47	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,275.00000	2,654,000	22.90	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		5.00000	4,000	22.90	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>12,383</b>
€ / R	On	19/09/2011	Foreign Exchange Future			10.30750	10.05750			51,516,885.00	4,998	61,550
€ / R	On	19/12/2011	Foreign Exchange Future			10.43230	10.17930			2,086,460.00	200	5,228
€ / R	On	19/03/2012	Foreign Exchange Future			10.55930	10.30360			0.00	0	8,503
<b>Total € / R Future</b>										<b>53,603,345.00</b>	<b>5,198</b>	<b>75,281</b>
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		457.00000	684,000	15.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		50.00000	27,000	15.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		416.00000	640,000	15.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		59.00000	33,000	15.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		499.00000	729,000	15.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		42.00000	22,000	15.93	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		82.00000	48,000	15.95	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		339.00000	555,000	15.95	1,992,450.00	3,590	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		412.00000	273,000	16.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		69.00000	180,000	16.29	646,200.00	3,590	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		770.00000	1,012,000	15.90	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		13.00000	5,000	15.90	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		105.00000	247,000	15.99	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		298.00000	190,000	15.99	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		206.00000	402,000	15.96	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		149.00000	95,000	15.96	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		33.00000	103,000	17.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		626.00000	446,000	17.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		677.00000	916,000	15.91	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		20.00000	9,000	15.91	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		45.00000	129,000	16.74	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		538.00000	372,000	16.74	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		38.00000	115,000	16.89	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		581.00000	408,000	16.89	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		52.00000	144,000	16.59	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		495.00000	337,000	16.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		545.00000	759,000	14.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		166.00000	127,000	14.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		514.00000	724,000	14.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		185.00000	142,000	14.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		578.00000	795,000	14.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		149.00000	113,000	14.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		426.00000	626,000	15.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		247.00000	194,000	15.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		722.00000	949,000	14.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		93.00000	67,000	14.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		925.00000	1,169,000	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	19/12/2011	Foreign Exchange Option	9.30	Put		46.00000	37,000	14.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		841.00000	1,077,000	14.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		62.00000	45,000	14.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		546.00000	752,000	15.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		342.00000	293,000	15.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		520.00000	724,000	15.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		366.00000	315,000	15.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		572.00000	781,000	15.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		318.00000	272,000	15.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,310.00000	1,558,000	14.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		56.00000	49,000	14.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		471.00000	670,000	15.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		417.00000	361,000	15.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		720.00000	940,000	14.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		216.00000	181,000	14.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,356.00000	1,604,000	14.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		52.00000	45,000	14.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		658.00000	874,000	14.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		254.00000	215,000	14.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		343.00000	509,000	16.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		639.00000	550,000	16.09	0.00	0	0
<b>Total € / R Option</b>										<b>2,638,650.00</b>	<b>7,180</b>	<b>23,700</b>
<b>Total € / R</b>										<b>56,241,995.00</b>	<b>12,378</b>	<b>98,981</b>
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.30850	7.12760			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ANY DAY EXPIRY CAAG \$ Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Call		487.00000	647,000	17.51	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		59.00000	39,000	17.51	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		449.00000	606,000	17.62	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		71.00000	48,000	17.62	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		527.00000	690,000	17.40	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		49.00000	32,000	17.40	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		154.00000	113,000	18.18	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		282.00000	421,000	18.18	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		400.00000	307,000	19.41	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		128.00000	215,000	19.41	0.00	0	6,757
<b>Total ANY DAY EXPIRY CAAG \$ Option</b>							<b>0.00</b>	<b>0</b>	<b>21,043</b>
<b>Total ANY DAY EXPIRY CAAG \$</b>							<b>0.00</b>	<b>0</b>	<b>21,043</b>
ANY DAY On 10/08/2011 Foreign Exchange Future			7.17880	7.05200			0.00	0	0
<b>Total ANY DAY EXPIRY CAAH \$ Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ANY DAY On 10/08/2011 Foreign Exchange Option	6.70	Call		352.00000	479,000	23.31	0.00	0	0
ANY DAY On 10/08/2011 Foreign Exchange Option	6.70	Put		0.00000	0,000	23.31	0.00	0	0
ANY DAY On 10/08/2011 Foreign Exchange Option	6.75	Call		302.00000	429,000	23.31	0.00	0	0
ANY DAY On 10/08/2011 Foreign Exchange Option	6.75	Put		0.00000	0,000	23.31	0.00	0	0
ANY DAY On 10/08/2011 Foreign Exchange Option	6.65	Call		402.00000	529,000	23.31	0.00	0	0
ANY DAY On 10/08/2011 Foreign Exchange Option	6.65	Put		0.00000	0,000	23.31	0.00	0	0
<b>Total ANY DAY EXPIRY CAAH \$ Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ANY DAY EXPIRY CAAH \$</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.39020	7.28290			2,549,619.00	345	24,535

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.41460	7.30850			593,168.00	80	1,180
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.44080	7.34220			0.00	0	1,163
<b>Total AU\$ / R Future</b>										<b>3,142,787.00</b>	<b>425</b>	<b>26,878</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		641.00000	745,000	17.30	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		8.00000	5,000	17.30	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		593.00000	697,000	17.05	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		10.00000	7,000	17.05	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		689.00000	794,000	17.56	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		6.00000	4,000	17.56	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		50.00000	89,000	13.96	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		267.00000	199,000	13.96	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		62.00000	106,000	13.70	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		229.00000	166,000	13.70	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		321.00000	418,000	15.50	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		38.00000	28,000	15.50	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		171.00000	255,000	14.47	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		88.00000	65,000	14.47	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		41.00000	75,000	14.22	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		308.00000	235,000	14.22	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		205.00000	293,000	14.73	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		72.00000	53,000	14.73	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		8.00000	17,000	16.28	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		675.00000	577,000	16.28	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		545.00000	649,000	16.79	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		12.00000	9,000	16.79	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	8.00	Call		6.00000	14,000	16.54	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		723.00000	624,000	16.54	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		498.00000	601,000	16.53	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		15.00000	11,000	16.53	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		241.00000	333,000	14.99	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		58.00000	43,000	14.99	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		3.00000	8,000	17.32	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		870.00000	768,000	17.32	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		75.00000	126,000	13.44	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		192.00000	136,000	13.44	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		5.00000	12,000	16.80	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		772.00000	672,000	16.80	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		698.00000	792,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		40.00000	27,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		646.00000	747,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		38.00000	32,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		741.00000	837,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		33.00000	22,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		148.00000	191,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		340.00000	276,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		215.00000	290,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		207.00000	175,000	13.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		327.00000	408,000	13.27	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		235.00000	217,000	13.27	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		301.00000	379,000	13.25	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	7.30	Put		259.00000	238,000	13.25	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		355.00000	438,000	13.29	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		213.00000	197,000	13.29	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		255.00000	326,000	13.21	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		313.00000	285,000	13.21	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		516.00000	607,000	13.40	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		124.00000	116,000	13.40	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		150.00000	198,000	13.98	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		558.00000	507,000	13.98	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		237.00000	301,000	13.19	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		345.00000	310,000	13.19	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		481.00000	571,000	13.38	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		139.00000	130,000	13.38	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,159.00000	1,260,000	14.83	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		17.00000	19,000	14.83	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>3,142,787.00</b>	<b>425</b>	<b>26,878</b>
CAD/ R	On	19/09/2011	Foreign Exchange Future			7.34630	7.15480			844,824.50	115	0
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.43050	7.23850			0.00	0	0
<b>Total CAD/ R Future</b>										<b>844,824.50</b>	<b>115</b>	<b>0</b>
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		79.00000	186,000	13.70	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		174.00000	90,000	13.70	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		65.00000	155,000	13.45	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		210.00000	109,000	13.45	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	7.20	Call		97.00000	220,000	13.95	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		142.00000	74,000	13.95	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		7.00000	24,000	15.70	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		652.00000	478,000	15.70	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		9.00000	29,000	15.42	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		604.00000	433,000	15.42	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		6.00000	20,000	15.97	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		701.00000	524,000	15.97	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		22.00000	62,000	14.31	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		417.00000	266,000	14.31	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		564.00000	750,000	16.93	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		9.00000	4,000	16.93	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		294.00000	466,000	15.44	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		39.00000	20,000	15.44	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		4.00000	14,000	16.53	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		799.00000	618,000	16.53	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		211.00000	339,000	13.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		223.00000	159,000	13.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		191.00000	310,000	13.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		253.00000	180,000	13.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		237.00000	370,000	13.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		199.00000	140,000	13.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		93.00000	160,000	14.15	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		505.00000	380,000	14.15	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		506.00000	671,000	13.57	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		68.00000	41,000	13.57		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		103.00000	176,000	14.01		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		465.00000	346,000	14.01		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		467.00000	629,000	13.57		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		79.00000	49,000	13.57		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		156.00000	256,000	13.60		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		318.00000	226,000	13.60		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		429.00000	588,000	13.57		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		91.00000	58,000	13.57		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		141.00000	232,000	13.60		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		353.00000	252,000	13.60		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>844,824.50</b>	<b>115</b>	<b>0</b>
CF CANDO On 19/09/2011 Foreign Exchange Future			0.00800	0.02460				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			0.25990	0.14520				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			10.01320	9.33280				0.00	0	900
CHF / R On 19/12/2011 Foreign Exchange Future			10.16140	9.47390				0.00	0	100
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>1,000</b>
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		1,684.00000	2,363,000	26.95		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		1.00000	0,000	26.95		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	7.70	Call		1,635.00000	2,314,000	26.95	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		2.00000	1,000	26.95	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		1,734.00000	2,413,000	26.96	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		1.00000	0,000	26.96	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Call		951.00000	1,616,000	23.77	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Put		18.00000	3,000	23.77	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Call		413.00000	978,000	19.24	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Put		130.00000	15,000	19.24	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Call		448.00000	1,024,000	19.07	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Put		115.00000	11,000	19.07	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		1,535.00000	2,214,000	26.94	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		2.00000	1,000	26.94	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		484.00000	1,073,000	19.46	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		101.00000	10,000	19.46	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		599.00000	1,220,000	20.63	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		66.00000	7,000	20.63	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		560.00000	1,171,000	20.24	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		77.00000	8,000	20.24	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		380.00000	932,000	19.42	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		147.00000	19,000	19.42	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		290.00000	799,000	19.95	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		207.00000	36,000	19.95	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		1,486.00000	2,164,000	26.93	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		3.00000	1,000	26.93	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		1,218.00000	1,881,000	19.82	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	8.30	Put		44.00000	20,000	19.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		1,171.00000	1,833,000	19.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		47.00000	22,000	19.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		1,265.00000	1,929,000	19.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		41.00000	18,000	19.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		1,037.00000	1,692,000	19.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		63.00000	31,000	19.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		1,359.00000	2,025,000	19.97	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		35.00000	14,000	19.97	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,598.00000	2,272,000	21.25	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		24.00000	11,000	21.25	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		996.00000	1,645,000	19.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		72.00000	34,000	19.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		737.00000	1,329,000	19.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		163.00000	68,000	19.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		456.00000	934,000	19.53	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		382.00000	173,000	19.53	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		584.00000	1,117,000	18.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		260.00000	106,000	18.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		1,079.00000	1,739,000	19.66	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		55.00000	28,000	19.66	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		1,502.00000	2,173,000	20.74	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		28.00000	12,000	20.74	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,744.00000	2,420,000	22.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		20.00000	9,000	22.02	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	8.80	Call		806.00000	1,417,000	19.30	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		132.00000	56,000	19.30	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,841.00000	2,519,000	22.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		17.00000	8,000	22.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		879.00000	1,507,000	19.41	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		105.00000	46,000	19.41	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		705.00000	1,285,000	19.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		181.00000	74,000	19.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		956.00000	1,599,000	19.51	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		82.00000	38,000	19.51	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		434.00000	901,000	19.65	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		410.00000	190,000	19.65	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		556.00000	1,078,000	19.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		282.00000	117,000	19.06	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>1,000</b>
RAIN	On	19/09/2011	Foreign Exchange Future			14,841.02000	14,452.91000			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			1.13300	1.10200			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.14920	1.11770			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		244.00000	459,000	17.74	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		224.00000	129,000	17.74	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 19/09/2011 Foreign Exchange Option	1.15	Call		92.00000	216,000	19.42	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		572.00000	386,000	19.42	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		568.00000	853,000	16.72	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		48.00000	23,000	16.72	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		515.00000	751,000	17.30	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		338.00000	259,000	17.30	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		317.00000	503,000	18.45	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		640.00000	511,000	18.45	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		822.00000	1,101,000	16.66	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		145.00000	109,000	16.66	0.00	0	0
<b>Total YUAN/R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total YUAN/R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>1,287,477,942.40</b>	<b>169,177</b>	<b>519,151</b>
<b>Total Options</b>							<b>13,095,480.00</b>	<b>28,360</b>	<b>325,736</b>
<b>Grand Total:</b>							<b>1,300,573,422.40</b>	<b>197,537</b>	<b>844,887</b>