

# Currency Derivatives Daily MTM Report

Daily summary for: 16/08/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			7.16580	7.14630			165,479,819.40	23,093	234,836
\$ / R	On	19/12/2011			7.26030	7.24040			26,783,246.70	3,689	62,761
\$ / R	On	19/03/2012			7.35400	7.33400			7,354,000.00	1,000	17,130
\$ / R	On	18/06/2012			7.44860	7.42830			0.00	0	2,009
\$ / R	On	17/09/2012			7.54630	7.52630			0.00	0	416
\$ / R	On	14/12/2012			7.64360	7.62390			0.00	0	0
\$ / R	On	12/12/2014			8.59150	8.57080			0.00	0	0
<b>Total \$ / R Future</b>									<b>199,617,066.10</b>	<b>27,782</b>	<b>317,152</b>
\$ / R	On	19/09/2011	8.05	Call		15.00000	15,000	24.65	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		919.00000	899,000	24.65	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		13.00000	13,000	24.98	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		967.00000	947,000	24.98	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		17.00000	17,000	24.33	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		871.00000	851,000	24.33	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		683.00000	663,000	23.03	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		29.00000	29,000	23.03	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		86.00000	88,000	20.43	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		340.00000	322,000	20.43	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		393.00000	407,000	19.09	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		47.00000	41,000	19.09	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		317.00000	329,000	19.01	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		71.00000	63,000	19.01	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		379.00000	360,000	20.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		75.00000	76,000	20.75	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		504.00000	484,000	21.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		50.00000	50,000	21.73	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		475.00000	491,000	19.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		29.00000	25,000	19.17	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		17.00000	15,000	19.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		563.00000	581,000	19.26	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		146.00000	133,000	18.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		192.00000	199,000	18.84	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,654.00000	2,634,000	33.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	33.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		267.00000	249,000	19.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		113.00000	115,000	19.78	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		201.00000	185,000	19.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		147.00000	151,000	19.13	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		13.00000	11,000	19.30	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		609.00000	627,000	19.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		433.00000	448,000	19.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		37.00000	32,000	19.13	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		58.00000	51,000	19.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		354.00000	367,000	19.05	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		419.00000	400,000	21.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		65.00000	66,000	21.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		283.00000	293,000	18.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		87.00000	77,000	18.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		44.00000	44,000	22.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		548.00000	528,000	22.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		167.00000	172,000	18.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		171.00000	156,000	18.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		250.00000	259,000	18.93	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		104.00000	93,000	18.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		751.00000	770,000	19.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		5.00000	4,000	19.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		33.00000	33,000	22.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		637.00000	617,000	22.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,396.00000	1,416,000	21.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	21.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		129.00000	132,000	19.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		233.00000	216,000	19.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		57.00000	58,000	21.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		461.00000	442,000	21.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,346.00000	1,366,000	21.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	21.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		12.00000	12,000	25.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,016.00000	996,000	25.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,296.00000	1,316,000	20.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	20.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		38.00000	38,000	22.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		592.00000	572,000	22.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		849.00000	868,000	19.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		3.00000	2,000	19.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,446.00000	1,466,000	21.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	21.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		220.00000	228,000	18.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		124.00000	112,000	18.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		518.00000	535,000	19.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		22.00000	19,000	19.21	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		98.00000	101,000	20.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		302.00000	285,000	20.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		22.00000	22,000	23.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		776.00000	756,000	23.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		275.00000	280,000	18.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		385.00000	370,000	18.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		259.00000	263,000	19.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		419.00000	403,000	19.19	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		293.00000	299,000	18.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		353.00000	339,000	18.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		105.00000	98,000	17.31	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		595.00000	608,000	17.31	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		886.00000	868,000	22.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		126.00000	128,000	22.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		196.00000	186,000	17.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		436.00000	446,000	17.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		322.00000	308,000	18.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		312.00000	318,000	18.49	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,103.00000	1,122,000	16.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		13.00000	12,000	16.60	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		488.00000	472,000	19.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		228.00000	232,000	19.66	0.00	0	1,500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		829.00000	846,000	16.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		39.00000	36,000	16.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		872.00000	890,000	16.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		32.00000	30,000	16.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,007.00000	1,026,000	16.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		17.00000	16,000	16.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		119.00000	121,000	22.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		929.00000	911,000	22.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,297.00000	1,317,000	17.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		7.00000	7,000	17.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		243.00000	247,000	19.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		453.00000	437,000	19.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		630.00000	645,000	17.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		90.00000	85,000	17.19	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		560.00000	573,000	17.43	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		120.00000	113,000	17.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		141.00000	143,000	21.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		801.00000	783,000	21.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		179.00000	182,000	20.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		639.00000	622,000	20.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		527.00000	539,000	17.55	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		137.00000	129,000	17.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		961.00000	979,000	16.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		21.00000	19,000	16.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		916.00000	934,000	16.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		26.00000	24,000	16.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,249.00000	1,268,000	17.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		9.00000	8,000	17.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		159.00000	161,000	21.07	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		719.00000	701,000	21.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		202.00000	205,000	20.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		562.00000	545,000	20.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		706.00000	722,000	16.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		66.00000	62,000	16.96	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,396.00000	1,415,000	18.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		6.00000	5,000	18.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		150.00000	152,000	21.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		760.00000	742,000	21.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		294.00000	281,000	18.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		334.00000	341,000	18.37	0.00	0	6,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		746.00000	762,000	16.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		56.00000	52,000	16.84	0.00	0	560
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		558.00000	567,000	17.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		260.00000	249,000	17.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		531.00000	539,000	17.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		283.00000	271,000	17.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		585.00000	595,000	17.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		237.00000	227,000	17.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		577.00000	587,000	17.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		243.00000	233,000	17.47	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		498.00000	506,000	17.79	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		314.00000	302,000	17.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		451.00000	457,000	18.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		367.00000	353,000	18.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		699.00000	711,000	17.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		165.00000	157,000	17.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		474.00000	481,000	17.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		340.00000	327,000	17.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		732.00000	745,000	16.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		148.00000	141,000	16.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		338.00000	342,000	18.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		554.00000	538,000	18.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		237.00000	239,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		853.00000	835,000	20.44	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		389.00000	394,000	18.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		455.00000	440,000	18.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		177.00000	179,000	21.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,143.00000	1,125,000	21.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		766.00000	780,000	16.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		132.00000	126,000	16.83	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		171.00000	172,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,187.00000	1,168,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		667.00000	678,000	17.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		183.00000	174,000	17.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		227.00000	229,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		893.00000	875,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		524.00000	532,000	17.68	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		290.00000	278,000	17.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		801.00000	815,000	16.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		117.00000	111,000	16.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		371.00000	376,000	18.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		487.00000	472,000	18.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		192.00000	194,000	21.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,058.00000	1,040,000	21.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		258.00000	261,000	20.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		774.00000	757,000	20.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		550.00000	559,000	17.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		266.00000	255,000	17.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		838.00000	853,000	16.62	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		104.00000	99,000	16.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		270.00000	273,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		736.00000	719,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		217.00000	220,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		933.00000	916,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		247.00000	250,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		813.00000	796,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		200.00000	202,000	21.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,016.00000	998,000	21.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		407.00000	413,000	18.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		423.00000	409,000	18.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		429.00000	434,000	18.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		395.00000	380,000	18.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		636.00000	647,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		202.00000	193,000	17.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		571.00000	582,000	17.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		393.00000	383,000	17.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		548.00000	558,000	17.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		420.00000	409,000	17.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		595.00000	606,000	17.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		367.00000	357,000	17.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		717.00000	729,000	17.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		391.00000	383,000	17.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		693.00000	705,000	17.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		417.00000	409,000	17.67	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call	742.00000	754,000	17.43	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put	366.00000	358,000	17.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put	443.00000	435,000	17.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call	669.00000	681,000	17.79	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call	624.00000	634,000	18.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put	700.00000	690,000	18.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call	607.00000	616,000	18.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put	733.00000	722,000	18.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call	642.00000	652,000	18.65	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put	668.00000	658,000	18.65	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put	905.00000	893,000	19.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call	529.00000	537,000	19.52	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call	1,276.00000	1,284,000	20.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put	1,205.00000	1,193,000	20.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call	1,260.00000	1,268,000	20.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put	1,239.00000	1,227,000	20.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call	1,293.00000	1,301,000	19.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put	1,172.00000	1,160,000	19.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put	886.00000	877,000	19.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call	1,457.00000	1,468,000	19.13	0.00	0	200
<b>Total \$ / R Option</b>									<b>0.00</b>	<b>0</b>	<b>266,048</b>
<b>Total \$ / R</b>									<b>199,617,066.10</b>	<b>27,782</b>	<b>583,200</b>
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.16580	7.14630		71,658.00	10	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.26030	7.24040		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>71,658.00</b>	<b>10</b>	<b>480</b>
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		19,237.00000	19,864,000	18.84		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		14,607.00000	13,284,000	18.84		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		16,696.00000	17,188,000	18.80		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		17,066.00000	15,608,000	18.80		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		22,015.00000	22,780,000	18.89		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		12,385.00000	11,200,000	18.89		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		20,037.00000	18,492,000	19.13		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		14,667.00000	15,072,000	19.13		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		43,612.00000	44,590,000	17.90		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		19,572.00000	18,560,000	17.90		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		40,865.00000	41,762,000	18.02		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		21,825.00000	20,732,000	18.02		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		46,501.00000	47,558,000	17.78		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		17,461.00000	16,528,000	17.78		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>71,658.00</b>	<b>10</b>	<b>530</b>
£ / R	On 19/09/2011	Foreign Exchange Future			11.76390	11.71660				46,067,432.40	3,916	29,869
£ / R	On 19/12/2011	Foreign Exchange Future			11.90740	11.86010				297,685.00	25	12,082
£ / R	On 19/03/2012	Foreign Exchange Future			12.04840	12.00290				24,578,736.00	2,040	1,652
£ / R	On 18/06/2012	Foreign Exchange Future			12.18970	12.14490				0.00	0	0
<b>Total £ / R Future</b>										<b>70,943,853.40</b>	<b>5,981</b>	<b>43,603</b>
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		333.00000	365,000	14.56		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		116.00000	101,000	14.56		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		300.00000	329,000	14.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		133.00000	115,000	14.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		368.00000	401,000	14.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		101.00000	87,000	14.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		239.00000	264,000	14.20	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		172.00000	150,000	14.20	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		85.00000	93,000	15.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		468.00000	429,000	15.25	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		23.00000	20,000	15.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		740.00000	784,000	15.77	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,221.00000	1,268,000	17.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		4.00000	4,000	17.89	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		787.00000	831,000	15.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		20.00000	17,000	15.89	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		47.00000	40,000	15.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		564.00000	604,000	15.29	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		880.00000	926,000	16.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		13.00000	12,000	16.13	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		34.00000	29,000	15.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		651.00000	693,000	15.53	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		607.00000	648,000	15.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		40.00000	34,000	15.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		135.00000	148,000	14.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		318.00000	284,000	14.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		189.00000	207,000	13.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		222.00000	193,000	13.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		170.00000	185,000	14.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		253.00000	221,000	14.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		522.00000	561,000	15.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		55.00000	47,000	15.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		976.00000	1,022,000	16.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		9.00000	8,000	16.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		211.00000	235,000	14.08	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		194.00000	171,000	14.08	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		152.00000	166,000	14.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		285.00000	252,000	14.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		1,073.00000	1,120,000	16.98	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		6.00000	6,000	16.98	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		496.00000	532,000	14.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		286.00000	275,000	14.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		469.00000	504,000	14.21	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		309.00000	297,000	14.21	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		524.00000	561,000	14.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		264.00000	254,000	14.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		271.00000	294,000	15.08	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		611.00000	587,000	15.08	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		714.00000	755,000	13.89	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		154.00000	148,000	13.89	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		374.00000	403,000	14.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		414.00000	396,000	14.37	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	11.75	Call		443.00000	477,000	14.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		333.00000	320,000	14.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,392.00000	1,441,000	14.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		32.00000	34,000	14.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,204.00000	1,252,000	14.27	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		44.00000	45,000	14.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		829.00000	862,000	14.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		276.00000	264,000	14.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		799.00000	831,000	14.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		296.00000	283,000	14.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		861.00000	894,000	14.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		258.00000	246,000	14.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		769.00000	800,000	14.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		316.00000	302,000	14.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		584.00000	608,000	14.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		481.00000	460,000	14.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,140.00000	1,179,000	13.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		137.00000	131,000	13.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		633.00000	659,000	14.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		430.00000	411,000	14.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		430.00000	448,000	15.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		727.00000	700,000	15.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		893.00000	927,000	14.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		240.00000	229,000	14.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,223.00000	1,263,000	13.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		120.00000	115,000	13.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		685.00000	713,000	14.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		382.00000	365,000	14.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,066.00000	1,104,000	13.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		163.00000	156,000	13.81	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		803.00000	820,000	14.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		508.00000	480,000	14.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		778.00000	794,000	14.50	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		533.00000	504,000	14.50	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		829.00000	846,000	14.42	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		484.00000	456,000	14.42	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>18,845</b>
<b>Total £ / R</b>										<b>70,943,853.40</b>	<b>5,981</b>	<b>62,448</b>
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09340	0.09320			0.00	0	12,358
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09470	0.09450			0.00	0	245
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>12,603</b>
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,321.00000	1,341,000	20.31	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	20.31	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		379.00000	398,000	16.01	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		59.00000	58,000	16.01	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,320.00000	2,340,000	22.77	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	22.77	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	30.72	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,680.00000	1,140,660,000	30.72	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		1,472.00000	1,490,000	17.80	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		22.00000	20,000	17.80	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		696.00000	702,000	19.78	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		246.00000	232,000	19.78	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,454.00000	2,473,000	22.10	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		4.00000	3,000	22.10	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>12,603</b>
€ / R	On	19/09/2011	Foreign Exchange Future			10.31390	10.31600			23,721,970.00	2,300	60,560
€ / R	On	19/12/2011	Foreign Exchange Future			10.43760	10.43960			0.00	0	5,420
€ / R	On	19/03/2012	Foreign Exchange Future			10.56030	10.56330			26,400,750.00	2,500	8,000
<b>Total € / R Future</b>										<b>50,122,720.00</b>	<b>4,800</b>	<b>73,980</b>
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		689.00000	686,000	16.64	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		23.00000	22,000	16.64	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		644.00000	642,000	16.62	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		28.00000	28,000	16.62	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		734.00000	732,000	16.66	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		18.00000	18,000	16.66	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		42.00000	41,000	16.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		558.00000	555,000	16.58	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		260.00000	256,000	16.67	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		176.00000	170,000	16.67	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		1,020.00000	1,018,000	16.79	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		4.00000	4,000	16.79	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		245.00000	239,000	16.39	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		179.00000	175,000	16.39	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		402.00000	398,000	16.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		86.00000	84,000	16.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		99.00000	94,000	17.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		433.00000	430,000	17.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		923.00000	921,000	16.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		7.00000	7,000	16.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		125.00000	120,000	17.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		359.00000	356,000	17.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		111.00000	106,000	17.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		395.00000	392,000	17.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		140.00000	135,000	16.98	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		324.00000	321,000	16.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		759.00000	754,000	14.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		119.00000	116,000	14.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		724.00000	719,000	14.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		134.00000	131,000	14.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		795.00000	790,000	14.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		105.00000	102,000	14.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		627.00000	620,000	15.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		187.00000	182,000	15.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		949.00000	946,000	14.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		59.00000	58,000	14.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,172.00000	1,170,000	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	19/12/2011	Foreign Exchange Option	9.30	Put		32.00000	32,000	14.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,079.00000	1,077,000	14.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		39.00000	39,000	14.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		752.00000	744,000	15.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		289.00000	284,000	15.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		725.00000	716,000	15.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		312.00000	306,000	15.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		781.00000	773,000	15.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		268.00000	263,000	15.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,559.00000	1,556,000	14.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		46.00000	46,000	14.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		672.00000	663,000	15.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		359.00000	353,000	15.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		939.00000	932,000	14.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		176.00000	172,000	14.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,605.00000	1,602,000	14.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		42.00000	42,000	14.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		873.00000	866,000	14.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		210.00000	206,000	14.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		513.00000	503,000	16.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		550.00000	543,000	16.10	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>50,122,720.00</b>	<b>4,800</b>	<b>97,680</b>
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.20250	7.18270			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		534.00000	551,000	17.52	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		51.00000	49,000	17.52	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		496.00000	512,000	17.65	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		63.00000	60,000	17.65	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		574.00000	592,000	17.39	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		41.00000	40,000	17.39	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		146.00000	139,000	18.29	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		329.00000	341,000	18.29	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		378.00000	364,000	19.95	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		161.00000	166,000	19.95	0.00	0	6,757
<b>Total ANY DAY EXPIRY CAAG \$ Option</b>							<b>0.00</b>	<b>0</b>	<b>21,043</b>
<b>Total ANY DAY EXPIRY CAAG \$</b>							<b>0.00</b>	<b>0</b>	<b>21,043</b>
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.48470	7.45040			1,496,940.00	200	24,285
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.50690	7.47320			0.00	0	780
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.53810	7.50390			15,076,200.00	2,000	680
<b>Total AU\$ / R Future</b>							<b>16,573,140.00</b>	<b>2,200</b>	<b>25,745</b>
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		804.00000	838,000	19.35	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		4.00000	3,000	19.35	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		755.00000	789,000	19.09	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		5.00000	4,000	19.09	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		853.00000	887,000	19.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		3.00000	2,000	19.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		113.00000	128,000	14.88	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		163.00000	143,000	14.88	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		134.00000	156,000	15.14	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		134.00000	121,000	15.14	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		472.00000	504,000	17.51	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		22.00000	19,000	17.51	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		302.00000	331,000	16.45	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		52.00000	46,000	16.45	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		95.00000	108,000	15.14	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		195.00000	173,000	15.14	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		342.00000	372,000	16.72	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		42.00000	37,000	16.72	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		22.00000	26,000	17.28	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		522.00000	491,000	17.28	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		707.00000	741,000	18.82	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		7.00000	6,000	18.82	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		18.00000	21,000	17.55	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		568.00000	536,000	17.55	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		659.00000	692,000	18.56	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		9.00000	7,000	18.56	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		384.00000	415,000	16.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		34.00000	30,000	16.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		10.00000	12,000	18.35	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		710.00000	677,000	18.35	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		162.00000	186,000	15.40	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		112.00000	101,000	15.40	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		15.00000	18,000	17.81	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		615.00000	583,000	17.81	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		844.00000	881,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		21.00000	24,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		798.00000	835,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		25.00000	28,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		890.00000	926,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		17.00000	19,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		232.00000	249,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		259.00000	242,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		339.00000	359,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		166.00000	152,000	14.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		457.00000	481,000	13.95	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		203.00000	193,000	13.95	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		427.00000	450,000	13.92	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		223.00000	212,000	13.92	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		488.00000	513,000	13.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		184.00000	175,000	13.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		370.00000	392,000	13.87	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		266.00000	254,000	13.87	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		663.00000	691,000	14.10	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		109.00000	103,000	14.10	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		228.00000	243,000	14.46	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		474.00000	455,000	14.46	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		344.00000	364,000	13.84	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		290.00000	276,000	13.84		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		625.00000	653,000	14.07		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		121.00000	115,000	14.07		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,323.00000	1,357,000	15.78		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		19.00000	19,000	15.78		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>16,573,140.00</b>	<b>2,200</b>	<b>25,745</b>
CAD/ R On 19/09/2011 Foreign Exchange Future			7.29790	7.25720				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.37980	7.33810				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		118.00000	140,000	12.89		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		111.00000	92,000	12.89		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		98.00000	111,000	12.62		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		141.00000	113,000	12.62		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		148.00000	172,000	13.15		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		91.00000	74,000	13.15		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		13.00000	13,000	15.44		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		556.00000	515,000	15.44		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		15.00000	16,000	15.16		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		508.00000	468,000	15.16		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Call		10.00000	10,000	15.72		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Put		603.00000	562,000	15.72		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Call		35.00000	39,000	14.03		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Put		328.00000	291,000	14.03		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	6.60	Call		662.00000	701,000	16.35	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		5.00000	3,000	16.35	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		380.00000	414,000	14.75	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		23.00000	16,000	14.75	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		7.00000	7,000	16.28	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		700.00000	659,000	16.28	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		273.00000	294,000	13.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		185.00000	164,000	13.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		246.00000	266,000	13.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		208.00000	186,000	13.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		302.00000	324,000	13.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		164.00000	144,000	13.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		120.00000	132,000	13.87	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		432.00000	402,000	13.87	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		588.00000	619,000	13.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		50.00000	39,000	13.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		133.00000	145,000	13.71	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		395.00000	365,000	13.71	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		548.00000	577,000	13.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		60.00000	47,000	13.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		200.00000	215,000	13.05	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		262.00000	235,000	13.05	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		508.00000	537,000	13.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		70.00000	57,000	13.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		181.00000	195,000	13.22	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	7.45	Put		293.00000	265,000	13.22	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			0.01070	0.01240			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			0.23240	0.22710			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			9.06820	9.15540			5,440,920.00	600	300
CHF / R On 19/12/2011 Foreign Exchange Future			9.20910	9.29580			0.00	0	100
<b>Total CHF / R Future</b>							<b>5,440,920.00</b>	<b>600</b>	<b>400</b>
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		1,507.00000	1,420,000	23.39	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		2.00000	2,000	23.39	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		1,457.00000	1,370,000	23.06	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		2.00000	2,000	23.06	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		1,557.00000	1,470,000	23.71	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		2.00000	2,000	23.71	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		779.00000	700,000	21.00	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		24.00000	32,000	21.00	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		303.00000	254,000	22.21	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		198.00000	236,000	22.21	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		330.00000	279,000	22.12	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		175.00000	211,000	22.12	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	7.80	Call		1,358.00000	1,271,000	22.41	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		3.00000	3,000	22.41	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		360.00000	305,000	22.03	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		155.00000	187,000	22.03	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		457.00000	394,000	21.75	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		102.00000	126,000	21.75	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		423.00000	363,000	21.84	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		118.00000	145,000	21.84	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		277.00000	231,000	22.31	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		222.00000	263,000	22.31	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		211.00000	174,000	22.82	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		306.00000	356,000	22.82	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		1,308.00000	1,221,000	22.08	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		3.00000	3,000	22.08	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		1,067.00000	993,000	18.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		71.00000	84,000	18.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		1,027.00000	954,000	18.53	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		81.00000	95,000	18.53	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		1,111.00000	1,032,000	18.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		65.00000	73,000	18.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		914.00000	844,000	18.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		118.00000	135,000	18.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		1,200.00000	1,117,000	18.25	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		54.00000	58,000	18.25	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,430.00000	1,346,000	19.09	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	7.90	Put		34.00000	37,000	19.09	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		878.00000	810,000	19.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		132.00000	151,000	19.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		656.00000	599,000	20.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		260.00000	290,000	20.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		424.00000	383,000	21.75	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		528.00000	574,000	21.75	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		528.00000	479,000	20.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		382.00000	420,000	20.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		951.00000	880,000	18.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		105.00000	121,000	18.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		1,337.00000	1,254,000	18.75	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		41.00000	45,000	18.75	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,571.00000	1,487,000	19.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		25.00000	28,000	19.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		714.00000	654,000	19.89	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		218.00000	245,000	19.89	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,667.00000	1,582,000	19.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		21.00000	23,000	19.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		776.00000	713,000	19.59	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		180.00000	204,000	19.59	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		628.00000	573,000	20.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		282.00000	314,000	20.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		843.00000	777,000	19.29	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		147.00000	168,000	19.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		406.00000	366,000	21.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		560.00000	607,000	21.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		505.00000	458,000	21.10	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		409.00000	449,000	21.10	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>5,440,920.00</b>	<b>600</b>	<b>400</b>
RAIN	On	19/09/2011	Foreign Exchange Future			14,749.67000	14,723.45000			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			1.12240	1.11810			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.13860	1.13430			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		353.00000	376,000	18.33	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		172.00000	152,000	18.33	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		154.00000	164,000	20.28	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		473.00000	440,000	20.28	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		714.00000	750,000	16.96	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		33.00000	26,000	16.96	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		648.00000	671,000	17.30	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		305.00000	285,000	17.30	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		425.00000	440,000	18.55	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		582.00000	554,000	18.55	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		972.00000	1,005,000	16.53	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		129.00000	119,000	16.53	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>342,769,357.50</b>	<b>41,373</b>	<b>518,249</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>329,686</b>
<b>Grand Total:</b>							<b>342,769,357.50</b>	<b>41,373</b>	<b>847,935</b>