

## Currency Derivatives Daily MTM Report

Daily summary for: 21/06/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.83310	6.86810			45,098,460.00	6,600	361,155
\$ / R	On	19/12/2011			6.92700	6.96250			17,940,930.00	2,590	47,233
\$ / R	On	19/03/2012			7.02600	7.06240			0.00	0	13,308
\$ / R	On	18/06/2012			7.13170	7.16930			0.00	0	2,000
\$ / R	On	17/09/2012			7.24340	7.28090			0.00	0	0
\$ / R	On	14/12/2012			7.35180	7.38890			0.00	0	0
\$ / R	On	12/12/2014			8.33890	8.37250			0.00	0	0
<b>Total \$ / R Future</b>									<b>63,039,390.00</b>	<b>9,190</b>	<b>423,696</b>
\$ / R	On	19/09/2011	8.05	Call		27.00000	24,000	22.08	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,209.00000	1,241,000	22.08	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		25.00000	22,000	22.36	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,257.00000	1,289,000	22.36	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		29.00000	26,000	21.79	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,161.00000	1,193,000	21.79	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		971.00000	1,002,000	20.64	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		39.00000	35,000	20.64	0.00	0	2,800

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		76.00000	68,000	18.34	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		608.00000	635,000	18.34	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		243.00000	222,000	15.21	217,560.00	980	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		175.00000	189,000	15.21	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		196.00000	179,000	15.47	0.00	0	5,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		228.00000	246,000	15.47	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		651.00000	679,000	18.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		69.00000	62,000	18.63	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		786.00000	815,000	19.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		54.00000	48,000	19.49	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		302.00000	278,000	15.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		134.00000	145,000	15.27	142,100.00	980	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		100.00000	108,000	15.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		368.00000	341,000	15.33	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		365.00000	387,000	16.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		133.00000	120,000	16.62	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,936.00000	2,971,000	30.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		4.00000	4,000	30.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		523.00000	549,000	17.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		91.00000	82,000	17.77	241,080.00	2,940	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		442.00000	466,000	17.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		110.00000	99,000	17.19	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		85.00000	93,000	15.36	273,420.00	2,940	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		403.00000	376,000	15.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		271.00000	249,000	15.24	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		153.00000	166,000	15.24	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		198.00000	214,000	15.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		216.00000	197,000	15.18	0.00	0	1,980
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		186.00000	173,000	17.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		574.00000	596,000	17.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		174.00000	162,000	17.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		612.00000	635,000	17.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		197.00000	184,000	16.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		535.00000	557,000	16.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		204.00000	215,000	15.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		416.00000	392,000	15.38	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,127.00000	1,155,000	19.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		89.00000	82,000	19.90	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		328.00000	344,000	15.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		290.00000	271,000	15.67	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		498.00000	519,000	16.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		210.00000	196,000	16.73	0.00	0	500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		390.00000	370,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		364.00000	380,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		370.00000	350,000	15.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		394.00000	410,000	15.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		414.00000	393,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		338.00000	353,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		407.00000	386,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		345.00000	360,000	15.45	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		422.00000	403,000	16.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		503.00000	521,000	16.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		405.00000	386,000	16.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		536.00000	554,000	16.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		441.00000	420,000	15.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		472.00000	488,000	15.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		557.00000	534,000	15.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		476.00000	491,000	15.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		535.00000	513,000	16.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		504.00000	520,000	16.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		580.00000	556,000	15.89	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		449.00000	463,000	15.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		535.00000	551,000	16.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		516.00000	494,000	16.15	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		482.00000	463,000	17.02	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		793.00000	811,000	17.02	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		468.00000	449,000	17.14	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		829.00000	847,000	17.14	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		498.00000	478,000	16.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		759.00000	776,000	16.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,014.00000	1,034,000	17.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		403.00000	386,000	17.74	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,067.00000	1,044,000	18.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,195.00000	1,205,000	18.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,051.00000	1,028,000	18.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,229.00000	1,239,000	18.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,084.00000	1,061,000	17.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,162.00000	1,172,000	17.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		878.00000	884,000	17.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,250.00000	1,223,000	17.27	0.00	0	200
<b>Total \$ / R Option</b>										<b>874,160.00</b>	<b>7,840</b>	<b>134,199</b>
<b>Total \$ / R</b>										<b>63,913,550.00</b>	<b>17,030</b>	<b>557,895</b>
\$ / R MAXOn	19/09/2011	Foreign Exchange Future		6.83310		6.86810				34,165.50	5	407
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		6.92700		6.96250				138,540.00	20	15
<b>Total \$ / R MAXI Future</b>										<b>172,705.50</b>	<b>25</b>	<b>422</b>
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		13,299.00000	12,007,000	16.62		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		36,489.00000	38,697,000	16.62		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		12,083.00000	10,891,000	16.90		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		40,273.00000	42,581,000	16.90		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		14,647.00000	13,249,000	16.33		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		32,837.00000	34,939,000	16.33		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		28,980.00000	27,133,000	15.67		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		32,730.00000	34,433,000	15.67		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		27,159.00000	25,404,000	15.88		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		35,909.00000	37,704,000	15.88		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		30,929.00000	28,988,000	15.46		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		29,679.00000	31,288,000	15.46		0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>										<b>172,705.50</b>	<b>25</b>	<b>422</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Future			11.07190	11.12500			6,211,335.90	561	34,542
£ / R	On	19/12/2011	Foreign Exchange Future			11.21130	11.26480			0.00	0	9,545
£ / R	On	19/03/2012	Foreign Exchange Future			11.35750	11.41210			0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Future			11.51210	11.56870			0.00	0	0
<b>Total £ / R Future</b>										<b>6,211,335.90</b>	<b>561</b>	<b>44,087</b>
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		175.00000	156,000	14.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		550.00000	584,000	14.62	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		162.00000	145,000	14.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		587.00000	623,000	14.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		189.00000	169,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		514.00000	547,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		138.00000	123,000	14.95	232,470.00	1,890	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		663.00000	701,000	14.95	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		67.00000	60,000	15.92	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,042.00000	1,088,000	15.92	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		245.00000	265,000	13.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		370.00000	337,000	13.73	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		706.00000	661,000	13.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		81.00000	89,000	13.56	168,210.00	1,890	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		398.00000	364,000	13.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		223.00000	242,000	13.71	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		350.00000	376,000	13.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		275.00000	248,000	13.97	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		0.00000	421,000	13.68	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		0.00000	199,000	13.68	125,370.00	630	630

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		0.00000	316,000	13.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		0.00000	288,000	13.76	181,440.00	630	630
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		321.00000	297,000	15.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		706.00000	736,000	15.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		307.00000	284,000	15.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		742.00000	773,000	15.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		336.00000	312,000	15.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		671.00000	701,000	15.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		194.00000	178,000	16.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,129.00000	1,167,000	16.22	0.00	0	250
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		554.00000	528,000	14.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		592.00000	621,000	14.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		534.00000	509,000	14.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		622.00000	652,000	14.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		574.00000	547,000	14.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		562.00000	590,000	14.51	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		582.00000	555,000	15.32	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		863.00000	893,000	15.32	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		565.00000	539,000	15.39	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		896.00000	927,000	15.39	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		599.00000	572,000	15.25	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		830.00000	860,000	15.25	0.00	0	0
<b>Total £ / R Option</b>										<b>707,490.00</b>	<b>5,040</b>	<b>22,300</b>
<b>Total £ / R</b>										<b>6,918,825.90</b>	<b>5,601</b>	<b>66,387</b>
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08530	0.08560			0.00	0	12,290

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 Future			0.08660	0.08690			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>12,290</b>
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		628.00000	603,000	15.61	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		68.00000	73,000	15.61	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		164.00000	155,000	19.56	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		604.00000	625,000	19.56	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,562.00000	1,532,000	16.45	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	16.45	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	24.14	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,440.00000	1,141,470,000	24.14	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		822.00000	799,000	16.31	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		132.00000	139,000	16.31	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		342.00000	330,000	19.42	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		652.00000	670,000	19.42	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,698.00000	1,668,000	15.42	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		8.00000	8,000	15.42	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>12,290</b>
€ / R	On	19/09/2011	Foreign Exchange Future			9.79750	9.80420			26,031,957.50	2,657	59,671
€ / R	On	19/12/2011	Foreign Exchange Future			9.90500	9.91180			0.00	0	4,736
€ / R	On	19/03/2012	Foreign Exchange Future			10.01820	10.02600			0.00	0	5,000
<b>Total € / R Future</b>										<b>26,031,957.50</b>	<b>2,657</b>	<b>69,407</b>
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		334.00000	327,000	12.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		180.00000	180,000	12.77	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		305.00000	298,000	12.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		201.00000	201,000	12.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		364.00000	356,000	12.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		160.00000	159,000	12.76	110,505.00	695	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		249.00000	250,000	12.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		253.00000	247,000	12.77	171,665.00	695	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		683.00000	681,000	14.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		87.00000	78,000	14.18	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		575.00000	567,000	12.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		71.00000	70,000	12.76	145,950.00	2,085	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		114.00000	106,000	13.83	221,010.00	2,085	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		560.00000	559,000	13.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		433.00000	421,000	13.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		321.00000	316,000	13.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		407.00000	396,000	13.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		345.00000	341,000	13.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		459.00000	447,000	13.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		297.00000	292,000	13.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		445.00000	432,000	13.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		519.00000	514,000	13.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		426.00000	413,000	13.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		550.00000	545,000	13.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		464.00000	451,000	13.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		488.00000	483,000	13.51	0.00	0	0
<b>Total € / R Option</b>										<b>649,130.00</b>	<b>5,560</b>	<b>23,700</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total € / R</b>								<b>26,681,087.50</b>	<b>8,217</b>	<b>93,107</b>
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.16780	7.18310				401,396.80	56	28,446
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.18460	7.19940				0.00	0	1,089
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.20680	7.22130				0.00	0	0
<b>Total AU\$ / R Future</b>								<b>401,396.80</b>	<b>56</b>	<b>29,535</b>
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		558.00000	543,000	12.69		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		25.00000	25,000	12.69		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		513.00000	498,000	12.49		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		30.00000	30,000	12.49		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		603.00000	588,000	12.89		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		20.00000	20,000	12.89		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		604.00000	592,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		55.00000	57,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		564.00000	552,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		65.00000	67,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		646.00000	633,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		47.00000	48,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		126.00000	121,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		427.00000	436,000	12.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		271.00000	265,000	11.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		300.00000	308,000	11.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		252.00000	246,000	11.63		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		331.00000	339,000	11.63		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		296.00000	285,000	11.36		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		275.00000	278,000	11.36		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>								<b>401,396.80</b>	<b>56</b>	<b>29,535</b>
CAD/ R On 19/09/2011 Foreign Exchange Future			7.01120	6.99050				0.00	0	800
CAD/ R On 19/12/2011 Foreign Exchange Future			7.09230	7.07110				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>800</b>
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		80.00000	85,000	12.69		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		340.00000	324,000	12.69		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		69.00000	73,000	12.85		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		379.00000	362,000	12.85		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		93.00000	98,000	12.53		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		303.00000	287,000	12.53		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		181.00000	186,000	12.77		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		360.00000	344,000	12.77		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		166.00000	171,000	12.94		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		395.00000	379,000	12.94		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		198.00000	203,000	12.60		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		327.00000	311,000	12.60		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>0.00</b>	<b>0</b>	<b>800</b>
CF CANDO On 19/09/2011 Foreign Exchange Future			0.03300	0.03110				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			0.10060	0.10910				0.00	0	21,898

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAAE Future</b>								<b>0.00</b>	<b>0</b>	<b>21,898</b>
<b>Total CF CANDO CAAE</b>								<b>0.00</b>	<b>0</b>	<b>21,898</b>
CHF / R On 19/09/2011 Foreign Exchange Future			8.10330	8.16690				0.00	0	960
CHF / R On 19/12/2011 Foreign Exchange Future			8.22250	8.28700				0.00	0	50
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>1,010</b>
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		583.00000	530,000	15.24		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		66.00000	77,000	15.24		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		544.00000	492,000	15.24		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		77.00000	89,000	15.24		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		624.00000	569,000	15.25		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		57.00000	66,000	15.25		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		359.00000	329,000	15.79		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		372.00000	407,000	15.79		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		339.00000	311,000	15.94		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		402.00000	439,000	15.94		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		381.00000	348,000	15.63		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		344.00000	376,000	15.63		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>1,010</b>
RAIN On 19/09/2011 Foreign Exchange Future			13,915.92000	13,954.05000				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			1.05810	1.06220				0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.07660	1.08060				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 Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		185.00000	169,000	15.81		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		563.00000	588,000	15.81		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		93.00000	84,000	17.30		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		971.00000	1,003,000	17.30		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		368.00000	342,000	14.35		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		246.00000	261,000	14.35		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		390.00000	369,000	15.61		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		584.00000	603,000	15.61		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		251.00000	237,000	16.78		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		945.00000	971,000	16.78		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		609.00000	581,000	14.56		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		303.00000	315,000	14.56		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>95,856,785.70</b>	<b>12,489</b>	<b>625,533</b>
<b>Total Options</b>								<b>2,230,780.00</b>	<b>18,440</b>	<b>180,199</b>
<b>Grand Total:</b>								<b>98,087,565.70</b>	<b>30,929</b>	<b>805,732</b>