

## Currency Derivatives Daily MTM Report

Daily summary for: 27/06/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.95430	6.99020			117,506,807.10	16,897	328,011
\$ / R	On	19/12/2011			7.04940	7.08590			15,896,397.00	2,255	44,398
\$ / R	On	19/03/2012			7.14900	7.18620			0.00	0	13,373
\$ / R	On	18/06/2012			7.25670	7.29430			0.00	0	2,000
\$ / R	On	17/09/2012			7.37040	7.40830			0.00	0	0
\$ / R	On	14/12/2012			7.48110	7.51920			0.00	0	0
\$ / R	On	12/12/2014			8.49330	8.53380			0.00	0	0
<b>Total \$ / R Future</b>									<b>133,403,204.10</b>	<b>19,152</b>	<b>387,782</b>
\$ / R	On	19/09/2011	8.05	Call		32.00000	28,000	21.66	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,092.00000	1,124,000	21.66	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		29.00000	26,000	21.95	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,139.00000	1,172,000	21.95	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		34.00000	30,000	21.37	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,044.00000	1,076,000	21.37	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		857.00000	887,000	20.22	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		47.00000	41,000	20.22	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		94.00000	85,000	17.92	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		504.00000	531,000	17.92	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		316.00000	290,000	15.47	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		126.00000	136,000	15.47	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		256.00000	232,000	15.37	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		166.00000	178,000	15.37	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		546.00000	573,000	18.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		86.00000	77,000	18.20	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		675.00000	705,000	19.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		65.00000	59,000	19.07	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		383.00000	355,000	15.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		93.00000	101,000	15.56	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		67.00000	73,000	15.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		457.00000	427,000	15.66	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		278.00000	298,000	16.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		168.00000	152,000	16.19	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,814.00000	2,850,000	30.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		4.00000	4,000	30.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		424.00000	449,000	17.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		114.00000	103,000	17.34	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		348.00000	371,000	16.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		138.00000	125,000	16.76	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		56.00000	62,000	15.71	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		496.00000	466,000	15.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		349.00000	322,000	15.52	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	6.75	Put		109.00000	118,000	15.52	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		145.00000	156,000	15.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		285.00000	260,000	15.42	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		588.00000	616,000	18.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		78.00000	70,000	18.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		229.00000	206,000	15.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		189.00000	202,000	15.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		218.00000	206,000	16.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		482.00000	507,000	16.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		205.00000	194,000	17.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		519.00000	545,000	17.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		232.00000	220,000	16.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		446.00000	471,000	16.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		158.00000	170,000	15.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		494.00000	469,000	15.53	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,016.00000	1,047,000	19.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		102.00000	96,000	19.60	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		263.00000	279,000	15.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		349.00000	328,000	15.60	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		411.00000	435,000	16.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		247.00000	234,000	16.45	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		964.00000	932,000	15.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		28.00000	33,000	15.36	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		453.00000	434,000	15.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		303.00000	321,000	15.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		427.00000	410,000	15.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		327.00000	347,000	15.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		479.00000	460,000	15.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		279.00000	297,000	15.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		472.00000	453,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		286.00000	304,000	15.52	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		396.00000	379,000	15.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		360.00000	380,000	15.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		475.00000	456,000	15.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		431.00000	449,000	15.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		453.00000	437,000	15.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		459.00000	480,000	15.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		498.00000	479,000	15.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		404.00000	422,000	15.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		621.00000	601,000	15.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		413.00000	431,000	15.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		597.00000	577,000	15.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		439.00000	457,000	15.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		645.00000	625,000	15.84	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		387.00000	405,000	15.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		465.00000	485,000	16.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		573.00000	555,000	16.02	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		527.00000	513,000	16.83	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		708.00000	732,000	16.83	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		511.00000	497,000	16.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		742.00000	766,000	16.94	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		544.00000	529,000	16.71	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		675.00000	698,000	16.71	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		920.00000	947,000	17.53	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		439.00000	428,000	17.53	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,133.00000	1,119,000	17.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,099.00000	1,126,000	17.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,115.00000	1,101,000	17.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,131.00000	1,158,000	17.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,150.00000	1,136,000	17.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,066.00000	1,093,000	17.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		793.00000	816,000	17.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,327.00000	1,309,000	17.13	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>152,149</b>
<b>Total \$ / R</b>										<b>133,403,204.10</b>	<b>19,152</b>	<b>539,931</b>
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				6.95430	6.99020			0.00	0	407
\$ / R MAXOn	19/12/2011	Foreign Exchange Future				7.04940	7.08590			0.00	0	20
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>427</b>
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			16,777.00000	15,250,000	16.19	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			27,757.00000	29,820,000	16.19	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			15,214.00000	13,801,000	16.48	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put			31,194.00000	33,371,000	16.48	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call			18,504.00000	16,856,000	15.90	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put			24,484.00000	26,426,000	15.90	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		34,883.00000	32,788,000	15.60	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		26,293.00000	27,848,000	15.60	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		32,384.00000	30,358,000	15.61	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		28,794.00000	30,418,000	15.61	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		37,516.00000	35,349,000	15.58	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		23,926.00000	25,409,000	15.58	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>0.00</b>	<b>0</b>	<b>427</b>
£ / R	On 19/09/2011	Foreign Exchange Future			11.11710	11.15440			9,004,851.00	810	34,689
£ / R	On 19/12/2011	Foreign Exchange Future			11.25800	11.29600			562,900.00	50	9,598
£ / R	On 19/03/2012	Foreign Exchange Future			11.40500	11.44340			0.00	0	1,500
£ / R	On 18/06/2012	Foreign Exchange Future			11.56290	11.60110			0.00	0	0
<b>Total £ / R Future</b>									<b>9,567,751.00</b>	<b>860</b>	<b>45,787</b>
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		175.00000	155,000	14.28	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		521.00000	538,000	14.28	0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		161.00000	142,000	14.40	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		557.00000	575,000	14.40	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Call		189.00000	168,000	14.16	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Put		485.00000	501,000	14.16	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Call		138.00000	121,000	14.64	0.00	0	8,945
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Put		634.00000	654,000	14.64	0.00	0	100
£ / R	On 19/09/2011	Foreign Exchange Option	12.10	Call		67.00000	57,000	15.71	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	12.10	Put		1,013.00000	1,040,000	15.71	0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.00	Put		223.00000	228,000	13.35	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	11.00	Call		377.00000	345,000	13.35	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		723.00000	689,000	13.48	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		69.00000	72,000	13.48	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		406.00000	374,000	13.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		202.00000	207,000	13.37	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		323.00000	333,000	13.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		277.00000	250,000	13.57	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		467.00000	435,000	13.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		163.00000	168,000	13.39	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		269.00000	275,000	13.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		323.00000	292,000	13.33	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		298.00000	270,000	13.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		294.00000	303,000	13.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		322.00000	305,000	15.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		676.00000	697,000	15.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		307.00000	290,000	15.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		711.00000	732,000	15.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		338.00000	320,000	14.93	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		642.00000	662,000	14.93	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		193.00000	180,000	16.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,097.00000	1,122,000	16.12	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		447.00000	426,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		451.00000	468,000	14.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		564.00000	542,000	14.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		571.00000	587,000	14.52	0.00	0	0

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£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		544.00000	523,000	14.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		601.00000	618,000	14.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		587.00000	563,000	14.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		544.00000	558,000	14.43	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		588.00000	572,000	15.31	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		837.00000	859,000	15.31	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		571.00000	556,000	15.39	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		870.00000	893,000	15.39	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		605.00000	589,000	15.24	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		804.00000	826,000	15.24	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>22,300</b>
<b>Total £ / R</b>										<b>9,567,751.00</b>	<b>860</b>	<b>68,087</b>
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08600	0.08690			0.00	0	12,348
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08730	0.08820			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>12,348</b>
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		732.00000	653,000	15.35	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		42.00000	53,000	15.35	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		193.00000	162,000	19.21	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		503.00000	562,000	19.21	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,691.00000	1,601,000	16.85	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	16.85	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	24.25	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,310.00000	1,141,400,000	24.25	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		920.00000	847,000	16.19	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	Put		100.00000	117,000	16.19	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		385.00000	346,000	19.17	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		565.00000	616,000	19.17	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,825.00000	1,736,000	15.45	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		5.00000	6,000	15.45	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>12,348</b>
€ / R	On	19/09/2011	Foreign Exchange Future			9.90810	9.88120			23,739,807.60	2,396	58,750
€ / R	On	19/12/2011	Foreign Exchange Future			10.02000	9.99200			0.00	0	4,736
€ / R	On	19/03/2012	Foreign Exchange Future			10.13730	10.10780			21,288,330.00	2,100	5,000
<b>Total € / R Future</b>										<b>45,028,137.60</b>	<b>4,496</b>	<b>68,486</b>
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		375.00000	389,000	12.70	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		144.00000	131,000	12.70	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		344.00000	356,000	12.68	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		163.00000	148,000	12.68	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		408.00000	422,000	12.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		127.00000	114,000	12.71	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		205.00000	189,000	12.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		286.00000	297,000	12.65	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		612.00000	583,000	13.80	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		93.00000	91,000	13.80	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		634.00000	654,000	12.80	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		53.00000	46,000	12.80	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		124.00000	123,000	13.44	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	Put		493.00000	465,000	13.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		198.00000	202,000	12.86	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		317.00000	294,000	12.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		470.00000	484,000	13.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		278.00000	264,000	13.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		443.00000	456,000	13.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		301.00000	286,000	13.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		498.00000	513,000	13.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		256.00000	243,000	13.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		368.00000	379,000	13.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		376.00000	359,000	13.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		470.00000	485,000	13.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		462.00000	448,000	13.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		450.00000	462,000	13.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		492.00000	475,000	13.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		493.00000	509,000	13.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		435.00000	422,000	13.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,149.00000	1,176,000	13.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		91.00000	89,000	13.19	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>45,028,137.60</b>	<b>4,496</b>	<b>92,186</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.18600	7.27100			71,860.00	10	25,686
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.20590	7.28910			0.00	0	1,089
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.23070	7.31190			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 Future</b>											<b>71,860.00</b>	<b>10</b>	<b>26,775</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		639.00000	559,000	13.16		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		18.00000	23,000	13.16		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		593.00000	514,000	12.96		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		22.00000	28,000	12.96		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		686.00000	605,000	13.35		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		15.00000	19,000	13.35		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		81.00000	58,000	12.19		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		310.00000	372,000	12.19		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		94.00000	68,000	12.00		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		273.00000	332,000	12.00		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		336.00000	270,000	11.80		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		65.00000	84,000	11.80		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		195.00000	145,000	11.02		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		124.00000	159,000	11.02		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		70.00000	50,000	12.39		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		349.00000	414,000	12.39		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		227.00000	172,000	11.21		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		106.00000	136,000	11.21		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		680.00000	607,000	12.00		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		41.00000	51,000	12.00		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		637.00000	566,000	12.00		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		48.00000	60,000	12.00		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		723.00000	649,000	12.00		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		34.00000	43,000	12.00		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 19/12/2011 Foreign Exchange Option	7.50	Call		156.00000	124,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		367.00000	418,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		218.00000	176,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		229.00000	270,000	11.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		318.00000	273,000	11.48		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		256.00000	292,000	11.48		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		292.00000	254,000	11.62		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		280.00000	323,000	11.62		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		345.00000	298,000	11.50		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		233.00000	267,000	11.50		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>71,860.00</b>	<b>10</b>	<b>26,775</b>
CAD/ R On 19/09/2011 Foreign Exchange Future			7.03570	7.08910				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.11840	7.17150				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		102.00000	83,000	12.39		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		263.00000	297,000	12.39		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		88.00000	71,000	12.53		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		299.00000	335,000	12.53		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		118.00000	97,000	12.24		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		229.00000	261,000	12.24		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		213.00000	193,000	12.78		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		292.00000	325,000	12.78		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		196.00000	177,000	12.95		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	7.30	Put		325.00000	359,000	12.95		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		233.00000	211,000	12.61		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		262.00000	293,000	12.61		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			0.02630	0.02390				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			0.13470	0.14430				0.00	0	21,898
<b>Total CF CANDO CAAE Future</b>								<b>0.00</b>	<b>0</b>	<b>21,898</b>
<b>Total CF CANDO CAAE</b>								<b>0.00</b>	<b>0</b>	<b>21,898</b>
CHF / R On 19/09/2011 Foreign Exchange Future			8.34100	8.34280				0.00	0	960
CHF / R On 19/12/2011 Foreign Exchange Future			8.46490	8.46620				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		727.00000	726,000	15.41		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		34.00000	35,000	15.41		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		684.00000	683,000	15.41		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		41.00000	42,000	15.41		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		771.00000	770,000	15.40		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		28.00000	29,000	15.40		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		223.00000	222,000	15.65		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		280.00000	281,000	15.65		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		445.00000	447,000	15.49		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		279.00000	282,000	15.49		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	8.35	Call		420.00000	422,000	15.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		304.00000	307,000	15.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		471.00000	473,000	15.42	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		255.00000	258,000	15.42	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		352.00000	354,000	15.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		386.00000	389,000	15.87	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			14,081.56000	14,121.02000			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			1.07290	1.08060			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.09140	1.09870			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		238.00000	205,000	15.52	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		432.00000	476,000	15.52	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		120.00000	101,000	17.08	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		814.00000	872,000	17.08	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		471.00000	418,000	14.26	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		165.00000	189,000	14.26	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		460.00000	427,000	15.50	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		473.00000	513,000	15.50	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		297.00000	273,000	16.60	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		810.00000	859,000	16.60	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		712.00000	669,000	14.56	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		225.00000	255,000	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>188,070,952.70</b>	<b>24,518</b>	<b>586,901</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>198,149</b>
<b>Grand Total:</b>							<b>188,070,952.70</b>	<b>24,518</b>	<b>785,050</b>