

## Currency Derivatives Daily MTM Report

Daily summary for: 29/06/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.92650	6.92280			24,686,046.00	3,564	327,500
\$ / R	On	19/12/2011			7.02140	7.01740			6,038,404.00	860	44,398
\$ / R	On	19/03/2012			7.12050	7.11580			0.00	0	13,373
\$ / R	On	18/06/2012			7.22640	7.22190			0.00	0	2,000
\$ / R	On	17/09/2012			7.33570	7.33490			0.00	0	0
\$ / R	On	14/12/2012			7.44170	7.44490			0.00	0	0
\$ / R	On	12/12/2014			8.41520	8.45160			0.00	0	0
<b>Total \$ / R Future</b>									<b>30,724,450.00</b>	<b>4,424</b>	<b>387,271</b>
\$ / R	On	19/09/2011	8.05	Call		25.00000	25,000	21.75	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,152.00000	1,149,000	21.75	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		23.00000	23,000	22.04	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,200.00000	1,197,000	22.04	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		27.00000	27,000	21.45	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,104.00000	1,101,000	21.45	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		914.00000	911,000	20.26	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		37.00000	37,000	20.26	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		75.00000	76,000	17.89	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		552.00000	550,000	17.89	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		264.00000	265,000	15.03	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		141.00000	139,000	15.03	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		207.00000	209,000	14.92	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		184.00000	183,000	14.92	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		595.00000	593,000	18.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		68.00000	69,000	18.19	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		729.00000	726,000	19.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		52.00000	52,000	19.08	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		328.00000	329,000	15.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		105.00000	103,000	15.14	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		76.00000	74,000	15.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		399.00000	400,000	15.25	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		314.00000	312,000	16.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		137.00000	138,000	16.11	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,880.00000	2,877,000	30.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		3.00000	3,000	30.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		469.00000	466,000	17.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		92.00000	92,000	17.30	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		389.00000	386,000	16.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		112.00000	112,000	16.70	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		64.00000	62,000	15.30	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		437.00000	438,000	15.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		295.00000	296,000	15.08	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		122.00000	120,000	15.08	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		161.00000	160,000	14.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		234.00000	236,000	14.98	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		639.00000	636,000	18.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		62.00000	62,000	18.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		187.00000	188,000	15.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		214.00000	212,000	15.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		0.00000	47,000	19.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		0.00000	771,000	19.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		0.00000	124,000	16.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		0.00000	348,000	16.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		0.00000	170,000	15.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		0.00000	244,000	15.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		0.00000	561,000	15.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		0.00000	35,000	15.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		0.00000	40,000	19.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		0.00000	864,000	19.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		0.00000	1,178,000	16.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	2,000	16.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		0.00000	102,000	17.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		0.00000	426,000	17.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		192.00000	194,000	16.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		525.00000	523,000	16.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		180.00000	182,000	17.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		563.00000	561,000	17.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		205.00000	207,000	16.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		488.00000	486,000	16.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		176.00000	175,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		443.00000	446,000	15.34	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,072.00000	1,069,000	19.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		89.00000	90,000	19.65	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		287.00000	286,000	15.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		304.00000	307,000	15.38	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		452.00000	450,000	16.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		219.00000	221,000	16.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		902.00000	905,000	15.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		35.00000	34,000	15.26	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		642.00000	640,000	17.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		159.00000	161,000	17.52	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		0.00000	656,000	15.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		0.00000	85,000	15.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		0.00000	695,000	15.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		0.00000	74,000	15.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		0.00000	819,000	15.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	48,000	15.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		0.00000	86,000	19.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		0.00000	1,115,000	19.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		0.00000	1,089,000	15.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	18,000	15.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		0.00000	171,000	17.30	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	7.45	Put		0.00000	600,000	17.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		0.00000	478,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	157,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		0.00000	415,000	15.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		0.00000	194,000	15.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		0.00000	101,000	19.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		0.00000	980,000	19.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		0.00000	126,000	18.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		0.00000	805,000	18.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		410.00000	415,000	15.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		330.00000	331,000	15.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		386.00000	391,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		356.00000	357,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		436.00000	440,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		306.00000	306,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		429.00000	433,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		313.00000	313,000	15.44	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		360.00000	365,000	15.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		394.00000	395,000	15.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		0.00000	329,000	16.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		0.00000	459,000	16.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		0.00000	544,000	15.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		0.00000	224,000	15.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		0.00000	346,000	15.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		0.00000	426,000	15.85	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	6.75	Call		0.00000	575,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		0.00000	205,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		0.00000	244,000	17.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		0.00000	674,000	17.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		0.00000	168,000	18.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		0.00000	998,000	18.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		0.00000	282,000	16.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		0.00000	562,000	16.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		0.00000	125,000	19.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		0.00000	1,305,000	19.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		436.00000	440,000	15.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		464.00000	464,000	15.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		418.00000	422,000	16.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		496.00000	496,000	16.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		455.00000	459,000	15.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		433.00000	433,000	15.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		577.00000	579,000	15.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		442.00000	443,000	15.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		554.00000	556,000	15.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		469.00000	470,000	15.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		601.00000	603,000	15.83	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		416.00000	417,000	15.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		497.00000	498,000	16.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		532.00000	534,000	16.01	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		495.00000	496,000	16.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		750.00000	754,000	16.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		480.00000	480,000	17.02	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		785.00000	788,000	17.02	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		511.00000	511,000	16.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		716.00000	719,000	16.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		968.00000	971,000	17.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		413.00000	413,000	17.61	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,097.00000	1,080,000	17.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,145.00000	1,165,000	17.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,080.00000	1,063,000	18.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,178.00000	1,198,000	18.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,114.00000	1,097,000	17.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,112.00000	1,132,000	17.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		833.00000	850,000	17.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,285.00000	1,265,000	17.23	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>30,724,450.00</b>	<b>4,424</b>	<b>539,420</b>
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.92650	6.92280			103,897.50	15	350
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.02140	7.01740			0.00	0	20
<b>Total \$ / R MAXI Future</b>										<b>103,897.50</b>	<b>15</b>	<b>370</b>
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		13,729.00000	13,793,000	16.11	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Put		31,449.00000	31,143,000	16.11	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Call		12,392.00000	12,448,000	16.41	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Put		35,112.00000	34,798,000	16.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		15,217.00000	15,292,000	15.81		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		27,937.00000	27,642,000	15.81		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		30,446.00000	30,684,000	15.38		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		28,706.00000	28,544,000	15.38		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		28,484.00000	28,711,000	15.59		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		31,744.00000	31,571,000	15.59		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		32,950.00000	33,189,000	15.37		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		26,210.00000	26,049,000	15.37		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>103,897.50</b>	<b>15</b>	<b>370</b>
£ / R	On 19/09/2011	Foreign Exchange Future			11.08830	11.07520				28,131,017.10	2,537	34,726
£ / R	On 19/12/2011	Foreign Exchange Future			11.22840	11.21470				7,859,880.00	700	9,398
£ / R	On 19/03/2012	Foreign Exchange Future			11.37380	11.36010				2,274,760.00	200	2,951
£ / R	On 18/06/2012	Foreign Exchange Future			11.52740	11.51490				0.00	0	0
<b>Total £ / R Future</b>										<b>38,265,657.10</b>	<b>3,437</b>	<b>47,075</b>
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		139.00000	140,000	14.17		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		564.00000	552,000	14.17		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		128.00000	129,000	14.30		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		603.00000	591,000	14.30		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Call		151.00000	152,000	14.04		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Put		526.00000	514,000	14.04		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Call		108.00000	109,000	14.55		0.00	0	8,945
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Put		683.00000	671,000	14.55		0.00	0	100
£ / R	On 19/09/2011	Foreign Exchange Option	12.10	Call		50.00000	51,000	15.68		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	12.10	Put		1,075.00000	1,063,000	15.68	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		241.00000	234,000	13.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		316.00000	322,000	13.18	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		654.00000	661,000	13.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		79.00000	73,000	13.27	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		344.00000	349,000	13.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		219.00000	211,000	13.19	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		353.00000	342,000	13.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		228.00000	230,000	13.41	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		404.00000	409,000	13.21	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		179.00000	171,000	13.21	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		293.00000	282,000	13.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		268.00000	270,000	13.16	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		247.00000	250,000	13.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		322.00000	312,000	13.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		0.00000	71,000	15.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		0.00000	883,000	15.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		0.00000	92,000	14.80	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		0.00000	754,000	14.80	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		0.00000	84,000	14.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		0.00000	796,000	14.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		0.00000	212,000	13.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		0.00000	374,000	13.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		0.00000	475,000	13.22	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		0.00000	137,000	13.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		288.00000	291,000	15.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		723.00000	713,000	15.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		275.00000	277,000	15.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		760.00000	749,000	15.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		303.00000	305,000	14.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		688.00000	677,000	14.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		170.00000	171,000	16.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,155.00000	1,143,000	16.13	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		404.00000	408,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		489.00000	480,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	228,000	15.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		0.00000	900,000	15.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		0.00000	264,000	15.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		0.00000	786,000	15.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		520.00000	527,000	14.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		610.00000	603,000	14.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		501.00000	508,000	14.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		641.00000	634,000	14.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		540.00000	546,000	14.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		580.00000	572,000	14.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		0.00000	489,000	14.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		0.00000	665,000	14.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		0.00000	378,000	15.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		0.00000	904,000	15.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		0.00000	747,000	14.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		0.00000	373,000	14.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		0.00000	407,000	15.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		0.00000	833,000	15.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		0.00000	283,000	16.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		0.00000	1,209,000	16.01	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		550.00000	551,000	15.24	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		885.00000	874,000	15.24	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		533.00000	534,000	15.32	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		918.00000	907,000	15.32	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		566.00000	567,000	15.16	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		851.00000	840,000	15.16	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>38,265,657.10</b>	<b>3,437</b>	<b>69,375</b>
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08570	0.08580			0.00	0	12,348
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08690	0.08700			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		635.00000	627,000	15.47	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		55.00000	57,000	15.47	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		156.00000	153,000	19.49	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		576.00000	583,000	19.49	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,581.00000	1,571,000	16.69	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	16.69	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	24.61	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,420.00000	1,141,430,000	24.61	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		823.00000	815,000	16.26	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		123.00000	125,000	16.26	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		335.00000	331,000	19.37	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		635.00000	641,000	19.37	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,706.00000	1,696,000	15.40	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		6.00000	6,000	15.40	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			9.94170	9.92510			12,168,640.80	1,224	58,768
€ / R	On	19/12/2011	Foreign Exchange Future			10.05030	10.03490			1,005,030.00	100	4,636
€ / R	On	19/03/2012	Foreign Exchange Future			10.16290	10.14900			0.00	0	5,000
<b>Total € / R Future</b>										<b>13,173,670.80</b>	<b>1,324</b>	<b>68,404</b>
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		395.00000	403,000	12.32	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		120.00000	111,000	12.32	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		362.00000	369,000	12.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		137.00000	127,000	12.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		430.00000	438,000	12.34	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		105.00000	96,000	12.34	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		175.00000	164,000	12.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		300.00000	306,000	12.25	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		565.00000	547,000	13.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		90.00000	89,000	13.30	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		667.00000	678,000	12.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		42.00000	36,000	12.47	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		123.00000	123,000	12.93	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		448.00000	431,000	12.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		203.00000	204,000	12.31	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		278.00000	262,000	12.31	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		0.00000	52,000	13.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		0.00000	760,000	13.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		0.00000	594,000	12.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		0.00000	52,000	12.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		0.00000	65,000	13.67	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		0.00000	673,000	13.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		491.00000	495,000	13.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		256.00000	245,000	13.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		462.00000	466,000	13.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		277.00000	266,000	13.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		520.00000	525,000	13.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		235.00000	225,000	13.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		384.00000	387,000	13.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		349.00000	337,000	13.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		0.00000	655,000	12.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		0.00000	155,000	12.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		0.00000	841,000	12.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		0.00000	91,000	12.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		491.00000	494,000	13.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		442.00000	431,000	13.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		467.00000	470,000	13.46	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	10.15	Put		468.00000	457,000	13.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		515.00000	518,000	13.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		416.00000	405,000	13.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,186.00000	1,197,000	13.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		87.00000	84,000	13.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		0.00000	431,000	13.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		0.00000	518,000	13.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		0.00000	655,000	13.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		0.00000	292,000	13.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		0.00000	1,240,000	13.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		0.00000	77,000	13.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		0.00000	598,000	13.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		0.00000	335,000	13.35	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>13,173,670.80</b>	<b>1,324</b>	<b>92,104</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.29490	7.20930			218,847.00	30	25,686
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.31280	7.22760			0.00	0	1,089
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.33450	7.24890			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>218,847.00</b>	<b>30</b>	<b>26,775</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		580.00000	660,000	13.48	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		21.00000	15,000	13.48	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		534.00000	613,000	13.28	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		25.00000	18,000	13.28	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		626.00000	707,000	13.68	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		17.00000	12,000	13.68	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		62.00000	81,000	11.67	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		353.00000	286,000	11.67	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		73.00000	94,000	11.48	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		314.00000	249,000	11.48	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		285.00000	351,000	12.09	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		76.00000	56,000	12.09	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		154.00000	207,000	11.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		145.00000	112,000	11.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		53.00000	69,000	11.87	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		394.00000	324,000	11.87	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		183.00000	240,000	11.49	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		124.00000	95,000	11.49	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		0.00000	20,000	13.43	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		0.00000	675,000	13.43	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		0.00000	567,000	13.08	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		0.00000	22,000	13.08	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		0.00000	17,000	13.63	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		0.00000	722,000	13.63	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		625.00000	699,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		47.00000	36,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		584.00000	656,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		56.00000	43,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		667.00000	742,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		39.00000	29,000	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		131.00000	162,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		403.00000	349,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		186.00000	227,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		258.00000	214,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		280.00000	324,000	11.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		281.00000	240,000	11.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		260.00000	297,000	11.28	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		311.00000	263,000	11.28	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		305.00000	352,000	11.33	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		256.00000	218,000	11.33	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		0.00000	257,000	11.55	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		0.00000	323,000	11.55	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		0.00000	511,000	11.47	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		0.00000	127,000	11.47	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		0.00000	154,000	12.50	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		0.00000	570,000	12.50	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>218,847.00</b>	<b>30</b>	<b>26,775</b>
CAD/ R On 19/09/2011 Foreign Exchange Future			7.12270	7.02010			0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.20460	7.10220			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		74.00000	105,000	11.84	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		304.00000	232,000	11.84	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		62.00000	90,000	11.99	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		342.00000	267,000	11.99		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		87.00000	123,000	11.69		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		267.00000	200,000	11.69		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		0.00000	17,000	13.51		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		0.00000	694,000	13.51		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		0.00000	20,000	13.36		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		0.00000	647,000	13.36		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		182.00000	222,000	12.31		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		330.00000	267,000	12.31		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		167.00000	204,000	12.48		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		365.00000	299,000	12.48		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		199.00000	242,000	12.14		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		297.00000	237,000	12.14		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		0.00000	110,000	13.65		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		0.00000	555,000	13.65		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		0.00000	496,000	12.57		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		0.00000	91,000	12.57		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			0.02840	0.02860				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			0.12850	0.12710				0.00	0	21,898
<b>Total CF CANDO CAAE Future</b>								<b>0.00</b>	<b>0</b>	<b>21,898</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			8.28980	8.34320				0.00	0	960
CHF / R	On	19/12/2011	Foreign Exchange Future			8.41100	8.46570				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	679,000	15.27		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		34.00000	39,000	15.27		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		684.00000	636,000	15.28		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		41.00000	46,000	15.28		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		771.00000	722,000	15.27		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		28.00000	32,000	15.27		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Call		218.00000	195,000	15.57		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Put		275.00000	305,000	15.57		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Call		0.00000	53,000	17.43		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Put		0.00000	813,000	17.43		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Call		0.00000	59,000	17.29		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Put		0.00000	769,000	17.29		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		0.00000	555,000	15.28		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		0.00000	65,000	15.28		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		444.00000	412,000	15.44		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		278.00000	301,000	15.44		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		419.00000	388,000	15.51		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		303.00000	327,000	15.51		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		471.00000	438,000	15.36		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		255.00000	277,000	15.36		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		351.00000	326,000	15.90		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		385.00000	415,000	15.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		0.00000	492,000	15.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		0.00000	231,000	15.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		0.00000	648,000	14.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		0.00000	137,000	14.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		0.00000	308,000	16.05	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		0.00000	447,000	16.05	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		0.00000	208,000	17.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		0.00000	697,000	17.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		0.00000	121,000	18.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		0.00000	1,110,000	18.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		0.00000	158,000	17.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		0.00000	897,000	17.86	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			14,082.40000	14,068.42000			0.00	0	0
<b>Total RAIN Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 19/09/2011 Foreign Exchange Future			1.07220	1.07100			0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.09030	1.08900			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		194.00000	198,000	15.47	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		484.00000	476,000	15.47	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		94.00000	95,000	17.03	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		884.00000	873,000	17.03		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		401.00000	408,000	14.10		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		191.00000	186,000	14.10		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		410.00000	417,000	15.43		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		520.00000	514,000	15.43		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		261.00000	265,000	16.56		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		871.00000	862,000	16.56		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		646.00000	656,000	14.46		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		256.00000	253,000	14.46		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>82,486,522.40</b>	<b>9,230</b>	<b>587,539</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>198,149</b>
<b>Grand Total:</b>								<b>82,486,522.40</b>	<b>9,230</b>	<b>785,688</b>