



# Currency Derivatives Daily MTM Report

Daily summary for: 04/07/2011

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			6.79130	6.82760			44,360,771.60	6,532	337,588
\$ / R On 19/12/2011 Foreign Exchange Future			6.88400	6.92060			2,891,280.00	420	44,523
\$ / R On 19/03/2012 Foreign Exchange Future			6.98010	7.01480			858,552.30	123	13,408
\$ / R On 18/06/2012 Foreign Exchange Future			7.08420	7.12160			0.00	0	2,000
\$ / R On 17/09/2012 Foreign Exchange Future			7.19390	7.23190			0.00	0	0
\$ / R On 14/12/2012 Foreign Exchange Future			7.30070	7.33860			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			8.28690	8.32230			0.00	0	0
<b>Total \$ / R Future</b>							<b>48,110,603.90</b>	<b>7,075</b>	<b>397,519</b>
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		18.00000	13,000	21.49	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		1,240.00000	1,272,000	21.49	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Call		17.00000	12,000	21.78	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Put		1,289.00000	1,321,000	21.78	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		19.00000	14,000	21.20	0.00	0	3,000
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		1,191.00000	1,223,000	21.20	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Put		999.00000	1,028,000	20.03	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Call		27.00000	19,000	20.03	0.00	0	15,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		55.00000	43,000	17.70	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		627.00000	652,000	17.70	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		198.00000	172,000	14.20	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		170.00000	181,000	14.20	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		159.00000	136,000	14.79	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		231.00000	245,000	14.79	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		672.00000	698,000	17.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		50.00000	39,000	17.99	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		810.00000	837,000	18.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		38.00000	28,000	18.87	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		255.00000	226,000	14.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		127.00000	135,000	14.26	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		92.00000	97,000	14.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		320.00000	288,000	14.32	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		375.00000	394,000	15.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		103.00000	85,000	15.95	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,974.00000	3,009,000	26.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		2.00000	0,000	26.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		539.00000	563,000	17.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		67.00000	54,000	17.12	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		455.00000	476,000	16.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		83.00000	67,000	16.53	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		78.00000	81,000	14.35	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		356.00000	322,000	14.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		225.00000	198,000	14.23	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		147.00000	157,000	14.23	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		199.00000	212,000	14.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		177.00000	153,000	14.49	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		717.00000	744,000	18.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		45.00000	35,000	18.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		142.00000	121,000	15.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		264.00000	280,000	15.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		34.00000	26,000	19.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		856.00000	885,000	19.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		92.00000	76,000	16.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		414.00000	435,000	16.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		128.00000	107,000	15.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		300.00000	316,000	15.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		473.00000	436,000	14.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		45.00000	45,000	14.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		29.00000	21,000	19.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		951.00000	980,000	19.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,080.00000	1,042,000	15.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		2.00000	1,000	15.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		75.00000	60,000	16.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		497.00000	519,000	16.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		41.00000	31,000	18.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		763.00000	790,000	18.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,030.00000	993,000	14.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		2.00000	2,000	14.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		16.00000	11,000	22.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,338.00000	1,370,000	22.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		0.00000	943,000	14.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	2,000	14.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		0.00000	23,000	19.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		0.00000	932,000	19.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		161.00000	144,000	16.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		590.00000	610,000	16.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		151.00000	135,000	17.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		630.00000	651,000	17.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		171.00000	154,000	16.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		550.00000	570,000	16.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		204.00000	213,000	14.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		375.00000	347,000	14.91	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,153.00000	1,182,000	19.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		74.00000	66,000	19.77	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		336.00000	351,000	15.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		257.00000	235,000	15.39	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		512.00000	531,000	16.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		183.00000	165,000	16.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		814.00000	776,000	14.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		43.00000	42,000	14.74	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		712.00000	735,000	17.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		133.00000	119,000	17.58	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		573.00000	539,000	14.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		102.00000	105,000	14.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		610.00000	575,000	14.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		89.00000	91,000	14.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		729.00000	693,000	14.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		58.00000	59,000	14.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		71.00000	62,000	19.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,200.00000	1,228,000	19.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		992.00000	954,000	14.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		21.00000	20,000	14.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		141.00000	126,000	17.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		670.00000	692,000	17.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		405.00000	376,000	14.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		184.00000	192,000	14.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		347.00000	320,000	14.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		226.00000	236,000	14.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		83.00000	73,000	19.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		1,062.00000	1,089,000	19.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		104.00000	92,000	18.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		883.00000	908,000	18.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		320.00000	295,000	14.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		249.00000	261,000	14.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		688.00000	652,000	14.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		67.00000	68,000	14.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		649.00000	613,000	14.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		78.00000	79,000	14.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		0.00000	909,000	14.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	25,000	14.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		353.00000	333,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		374.00000	389,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		334.00000	316,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		405.00000	422,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		373.00000	353,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		344.00000	359,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		367.00000	347,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		352.00000	367,000	15.19	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		312.00000	294,000	15.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		447.00000	464,000	15.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		281.00000	264,000	16.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		516.00000	534,000	16.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		470.00000	446,000	15.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		255.00000	266,000	15.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		296.00000	279,000	15.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		481.00000	499,000	15.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		499.00000	474,000	15.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		234.00000	244,000	15.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		207.00000	194,000	17.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		742.00000	764,000	17.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		142.00000	133,000	18.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		1,077.00000	1,103,000	18.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		240.00000	226,000	16.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		625.00000	646,000	16.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		106.00000	99,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,391.00000	1,419,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		529.00000	503,000	15.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		214.00000	223,000	15.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		102.00000	95,000	20.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,437.00000	1,465,000	20.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		443.00000	420,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		278.00000	290,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		136.00000	127,000	18.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,121.00000	1,147,000	18.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		329.00000	311,000	15.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		414.00000	431,000	15.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		560.00000	533,000	14.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		195.00000	203,000	14.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		228.00000	215,000	16.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		663.00000	685,000	16.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		386.00000	368,000	15.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		514.00000	534,000	15.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		369.00000	352,000	16.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		547.00000	568,000	16.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		403.00000	385,000	15.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		481.00000	501,000	15.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		514.00000	494,000	15.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		482.00000	500,000	15.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		495.00000	475,000	15.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		513.00000	531,000	15.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		537.00000	515,000	15.70	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		455.00000	471,000	15.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		545.00000	564,000	16.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		477.00000	458,000	16.04	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		447.00000	430,000	16.93	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		808.00000	829,000	16.93	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		433.00000	416,000	17.05	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		844.00000	865,000	17.05	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		461.00000	444,000	16.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		772.00000	793,000	16.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,033.00000	1,056,000	17.66	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		372.00000	357,000	17.66	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,023.00000	1,004,000	17.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,201.00000	1,217,000	17.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,007.00000	989,000	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,235.00000	1,252,000	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,039.00000	1,020,000	17.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,167.00000	1,183,000	17.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		880.00000	893,000	17.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,202.00000	1,180,000	17.16	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>48,110,603.90</b>	<b>7,075</b>	<b>549,668</b>
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.79130	6.82760			0.00	0	321



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 Future			6.88400	6.92060			0.00	0	20
<b>Total \$ / R MAXI Future</b>									<b>0.00</b>	<b>0</b>	<b>341</b>
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		10,262.00000	8,484,000	15.95	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		37,502.00000	39,354,000	15.95	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		9,219.00000	7,552,000	16.24	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		41,459.00000	43,422,000	16.24	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		11,435.00000	9,540,000	15.66	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		33,675.00000	35,410,000	15.66	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		25,698.00000	23,479,000	15.39	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		33,638.00000	35,079,000	15.39	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		23,992.00000	21,867,000	15.61	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		36,932.00000	38,467,000	15.61	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		27,533.00000	25,218,000	15.17	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		30,473.00000	31,818,000	15.17	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>341</b>
£ / R	On 19/09/2011	Foreign Exchange Future			10.89610	10.94290			78,375,647.30	7,193	47,586
£ / R	On 19/12/2011	Foreign Exchange Future			11.03270	11.07980			242,719.40	22	9,977
£ / R	On 19/03/2012	Foreign Exchange Future			11.17390	11.21810			55,869.50	5	2,764
£ / R	On 18/06/2012	Foreign Exchange Future			11.32510	11.37290			0.00	0	0
<b>Total £ / R Future</b>									<b>78,674,236.20</b>	<b>7,220</b>	<b>60,327</b>
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		96.00000	81,000	13.99	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		653.00000	685,000	13.99	0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		88.00000	73,000	14.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		695.00000	727,000	14.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		105.00000	89,000	13.85	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		612.00000	643,000	13.85	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		73.00000	61,000	14.41	0.00	0	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		780.00000	815,000	14.41	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		33.00000	27,000	15.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,190.00000	1,231,000	15.65	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		290.00000	308,000	12.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		233.00000	204,000	12.61	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		538.00000	497,000	12.78	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		95.00000	101,000	12.78	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		254.00000	224,000	12.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		261.00000	278,000	12.47	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		421.00000	446,000	13.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		164.00000	142,000	13.16	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		307.00000	270,000	12.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		214.00000	224,000	12.39	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		353.00000	374,000	12.88	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		196.00000	170,000	12.88	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		179.00000	155,000	13.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		386.00000	409,000	13.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		47.00000	38,000	15.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		1,004.00000	1,042,000	15.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		61.00000	50,000	14.68	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		868.00000	904,000	14.68	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	11.80	Call		56.00000	46,000	14.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		913.00000	950,000	14.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		150.00000	129,000	13.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		457.00000	483,000	13.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		366.00000	328,000	12.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		173.00000	182,000	12.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		67.00000	55,000	14.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		824.00000	859,000	14.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		51.00000	42,000	14.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		958.00000	996,000	14.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		431.00000	391,000	12.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		138.00000	145,000	12.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		248.00000	217,000	15.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		818.00000	834,000	15.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		235.00000	206,000	15.14	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		855.00000	873,000	15.14	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		261.00000	228,000	14.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		781.00000	795,000	14.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		136.00000	124,000	16.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,256.00000	1,291,000	16.17	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		358.00000	312,000	14.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		578.00000	579,000	14.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		189.00000	168,000	15.55	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,009.00000	1,035,000	15.55	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		223.00000	196,000	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	19/12/2011	Foreign Exchange Option	11.75	Put		893.00000	913,000	15.24	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		766.00000	718,000	13.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		186.00000	185,000	13.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		641.00000	590,000	13.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		261.00000	257,000	13.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		457.00000	436,000	14.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		689.00000	712,000	14.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		440.00000	420,000	14.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		722.00000	746,000	14.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		474.00000	453,000	14.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		656.00000	679,000	14.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		423.00000	404,000	15.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		755.00000	780,000	15.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		325.00000	310,000	15.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		1,007.00000	1,036,000	15.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		651.00000	622,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		433.00000	448,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		351.00000	334,000	15.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		933.00000	960,000	15.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		242.00000	230,000	16.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,324.00000	1,356,000	16.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		493.00000	471,000	14.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		625.00000	647,000	14.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		705.00000	675,000	14.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		387.00000	401,000	14.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		378.00000	361,000	15.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		860.00000	887,000	15.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		600.00000	573,000	14.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		482.00000	499,000	14.30	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		479.00000	460,000	15.29	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		956.00000	985,000	15.29	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		464.00000	446,000	15.37	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		991.00000	1,021,000	15.37	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		494.00000	475,000	15.21	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		921.00000	950,000	15.21	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>78,674,236.20</b>	<b>7,220</b>	<b>82,627</b>
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08410	0.08440			0.00	0	12,348
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08530	0.08560			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		523.00000	497,000	15.86	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		83.00000	87,000	15.86	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		118.00000	108,000	20.10	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		678.00000	698,000	20.10	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,442.00000	1,411,000	16.45	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		2.00000	1,000	16.45	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	25.56	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,560.00000	1,141,590,000	25.56	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		718.00000	695,000	16.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		158.00000	165,000	16.60	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		285.00000	273,000	19.89	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		725.00000	743,000	19.89	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,569.00000	1,539,000	15.42	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		9.00000	9,000	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>12,348</b>
€ / R	On	19/09/2011	Foreign Exchange Future			9.83450	9.86800			0.00	0	58,892
€ / R	On	19/12/2011	Foreign Exchange Future			9.94010	9.97420			0.00	0	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			10.04710	10.07890			30,141.30	3	5,003
<b>Total € / R Future</b>										<b>30,141.30</b>	<b>3</b>	<b>68,823</b>
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		343.00000	316,000	11.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		125.00000	132,000	11.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		310.00000	285,000	11.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		142.00000	151,000	11.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		377.00000	349,000	11.86	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		109.00000	115,000	11.86	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		183.00000	194,000	11.68	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		251.00000	228,000	11.68	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		599.00000	624,000	13.12	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		67.00000	58,000	13.12	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		611.00000	579,000	12.12	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		43.00000	45,000	12.12	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		95.00000	83,000	12.72	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		477.00000	499,000	12.72	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		164.00000	146,000	12.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		296.00000	312,000	12.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		38.00000	32,000	13.80	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		820.00000	848,000	13.80	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		528.00000	496,000	12.03	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		60.00000	62,000	12.03	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		48.00000	41,000	13.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		730.00000	757,000	13.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		43.00000	36,000	13.66	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		775.00000	802,000	13.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		438.00000	417,000	12.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		264.00000	277,000	12.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		411.00000	390,000	12.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		287.00000	300,000	12.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		467.00000	444,000	12.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		243.00000	254,000	12.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		339.00000	321,000	12.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		365.00000	381,000	12.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		592.00000	566,000	12.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		168.00000	176,000	12.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		774.00000	744,000	12.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		100.00000	104,000	12.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		698.00000	670,000	12.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		124.00000	130,000	12.71	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	10.10	Call		439.00000	419,000	13.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		460.00000	472,000	13.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		420.00000	401,000	13.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		491.00000	504,000	13.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		460.00000	439,000	13.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		431.00000	442,000	13.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,116.00000	1,085,000	12.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		87.00000	88,000	12.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		384.00000	366,000	13.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		555.00000	569,000	13.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		591.00000	566,000	12.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		312.00000	319,000	12.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,159.00000	1,128,000	12.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		80.00000	81,000	12.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		535.00000	513,000	12.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		356.00000	366,000	12.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		281.00000	267,000	14.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		802.00000	820,000	14.28	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>30,141.30</b>	<b>3</b>	<b>92,523</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.21110	7.25590			0.00	0	25,316
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.22760	7.27210			0.00	0	1,089
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.24720	7.28850			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>26,405</b>



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	6.65	Call		622.00000	578,000	13.11	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		16.00000	17,000	13.11	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		575.00000	532,000	12.89	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		19.00000	21,000	12.89	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		669.00000	625,000	13.33	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		13.00000	14,000	13.33	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		68.00000	56,000	11.91	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		312.00000	345,000	11.91	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		80.00000	66,000	11.71	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		274.00000	305,000	11.71	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		317.00000	279,000	11.57	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		61.00000	68,000	11.57	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		177.00000	147,000	10.69	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		121.00000	136,000	10.69	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		58.00000	47,000	12.12	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		352.00000	386,000	12.12	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		209.00000	176,000	10.91	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		103.00000	115,000	10.91	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		16.00000	13,000	13.75	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		710.00000	752,000	13.75	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		529.00000	487,000	12.67	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		23.00000	26,000	12.67	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		14.00000	11,000	13.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		758.00000	800,000	13.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		484.00000	443,000	12.45	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	6.80	Put		28.00000	32,000	12.45		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		243.00000	208,000	11.13		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		87.00000	97,000	11.13		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		9.00000	7,000	14.56		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		903.00000	946,000	14.56		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		93.00000	78,000	11.51		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		237.00000	267,000	11.51		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		12.00000	9,000	14.15		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		806.00000	848,000	14.15		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		662.00000	623,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		40.00000	45,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		620.00000	581,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		48.00000	53,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		705.00000	665,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		33.00000	37,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		145.00000	127,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		373.00000	399,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		205.00000	182,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		233.00000	254,000	11.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		299.00000	275,000	11.36		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		261.00000	278,000	11.36		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		275.00000	255,000	11.50		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		287.00000	308,000	11.50		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		326.00000	300,000	11.38		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		238.00000	253,000	11.38		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		237.00000	220,000	11.77		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		349.00000	373,000	11.77		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		478.00000	448,000	11.48		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		140.00000	151,000	11.48		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		140.00000	130,000	12.72		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		602.00000	633,000	12.72		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		220.00000	204,000	11.90		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		382.00000	407,000	11.90		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		445.00000	415,000	11.46		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		157.00000	168,000	11.46		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,106.00000	1,065,000	12.02		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		18.00000	18,000	12.02		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>0.00</b>	<b>0</b>	<b>26,405</b>
CAD/ R On 19/09/2011 Foreign Exchange Future			7.05030	7.08130				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.12970	7.16080				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		84.00000	68,000	11.24		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		253.00000	268,000	11.24		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		71.00000	57,000	11.40		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		290.00000	307,000	11.40		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		99.00000	82,000	11.07		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		218.00000	232,000	11.07		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		12.00000	8,000	13.05		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	7.80	Put		731.00000	758,000	13.05	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		14.00000	10,000	12.88	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		683.00000	710,000	12.88	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		10.00000	7,000	13.21	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		779.00000	807,000	13.21	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		29.00000	22,000	12.23	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		498.00000	522,000	12.23	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		501.00000	470,000	11.82	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		20.00000	20,000	11.82	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		255.00000	228,000	10.99	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		74.00000	78,000	10.99	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		7.00000	5,000	13.54	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		876.00000	905,000	13.54	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		198.00000	180,000	12.09	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		287.00000	300,000	12.09	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		181.00000	164,000	12.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		320.00000	334,000	12.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		217.00000	198,000	11.92	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		256.00000	268,000	11.92	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		96.00000	85,000	13.42	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		585.00000	605,000	13.42	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		457.00000	429,000	12.04	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		96.00000	99,000	12.04	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		105.00000	93,000	13.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		544.00000	563,000	13.26	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		421.00000	394,000	12.00		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		110.00000	114,000	12.00		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		151.00000	135,000	12.59		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		390.00000	405,000	12.59		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		386.00000	360,000	11.96		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		125.00000	130,000	11.96		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		138.00000	123,000	12.76		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		427.00000	443,000	12.76		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			0.03880	0.03550				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			0.09160	0.10200				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			8.00400	8.05050				0.00	0	960
CHF / R On 19/12/2011 Foreign Exchange Future			8.11950	8.16630				0.00	0	25
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>985</b>
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		477.00000	438,000	15.10		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		77.00000	84,000	15.10		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		440.00000	402,000	15.06		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		90.00000	98,000	15.06		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		516.00000	476,000	15.15		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		66.00000	72,000	15.15	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		109.00000	93,000	16.05	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		459.00000	489,000	16.05	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		27.00000	22,000	18.11	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		1,027.00000	1,068,000	18.11	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		30.00000	24,000	17.96	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		980.00000	1,020,000	17.96	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		370.00000	334,000	14.97	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		120.00000	130,000	14.97	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		33.00000	27,000	17.80	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		933.00000	973,000	17.80	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		46.00000	38,000	17.32	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		796.00000	834,000	17.32	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		41.00000	34,000	17.48	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		841.00000	880,000	17.48	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		24.00000	20,000	18.27	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		1,074.00000	1,116,000	18.27	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		17.00000	14,000	18.75	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		1,217.00000	1,260,000	18.75	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		337.00000	302,000	14.92	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		137.00000	148,000	14.92	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		292.00000	271,000	15.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		426.00000	452,000	15.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		275.00000	255,000	16.08	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		459.00000	486,000	16.08	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	8.25	Call		310.00000	288,000	15.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		394.00000	419,000	15.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		230.00000	212,000	16.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		564.00000	593,000	16.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		349.00000	325,000	15.45	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		333.00000	356,000	15.45	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		477.00000	446,000	14.97	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		211.00000	227,000	14.97	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		216.00000	200,000	16.72	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		600.00000	631,000	16.72	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		144.00000	133,000	17.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		878.00000	914,000	17.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		84.00000	77,000	19.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		1,318.00000	1,358,000	19.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		109.00000	100,000	18.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		1,093.00000	1,131,000	18.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		244.00000	226,000	16.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		528.00000	557,000	16.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		422.00000	393,000	15.13	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		256.00000	274,000	15.13	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		569.00000	535,000	14.73	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		153.00000	166,000	14.73	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		161.00000	149,000	17.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		795.00000	830,000	17.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		637.00000	600,000	14.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		121.00000	131,000	14.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		181.00000	167,000	17.19	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		715.00000	748,000	17.19	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		136.00000	125,000	17.98	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		920.00000	956,000	17.98	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		204.00000	188,000	16.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		638.00000	669,000	16.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		80.00000	73,000	19.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		1,364.00000	1,404,000	19.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		103.00000	95,000	18.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		1,137.00000	1,176,000	18.77	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>985</b>
RAIN	On	19/09/2011	Foreign Exchange Future			13,865.40000	13,922.07000			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			1.05190	1.05690			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.06980	1.07460			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		143.00000	120,000	15.28	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		574.00000	601,000	15.28	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		65.00000	51,000	16.73	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		996.00000	1,032,000	16.73	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		310.00000	274,000	13.72	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	1.05	Put		241.00000	255,000	13.72	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		341.00000	314,000	15.28	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		595.00000	616,000	15.28	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		214.00000	194,000	16.50	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		968.00000	996,000	16.50	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		550.00000	513,000	14.18	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		304.00000	315,000	14.18	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>126,814,981.40</b>	<b>14,298</b>	<b>611,034</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>198,149</b>
<b>Grand Total:</b>							<b>126,814,981.40</b>	<b>14,298</b>	<b>809,183</b>