

## Currency Derivatives Daily MTM Report

Daily summary for: 27/07/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.72810	6.73080			228,439,179.30	33,953	344,128
\$ / R	On	19/12/2011			6.81780	6.82100			61,898,806.20	9,079	50,022
\$ / R	On	19/03/2012			6.90940	6.91310			2,363,014.80	342	16,861
\$ / R	On	18/06/2012			7.00580	7.00980			0.00	0	2,000
\$ / R	On	17/09/2012			7.10950	7.11370			0.00	0	0
\$ / R	On	14/12/2012			7.21370	7.21780			0.00	0	0
\$ / R	On	12/12/2014			8.20520	8.20650			0.00	0	0
<b>Total \$ / R Future</b>									<b>292,701,000.30</b>	<b>43,374</b>	<b>413,011</b>
\$ / R	On	19/09/2011	8.05	Call		6.00000	6,000	23.75	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,325.00000	1,328,000	23.75	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		6.00000	6,000	24.09	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,375.00000	1,378,000	24.09	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		7.00000	7,000	23.42	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,276.00000	1,279,000	23.42	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		1,079.00000	1,082,000	22.07	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		10.00000	10,000	22.07	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		25.00000	25,000	19.39	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		694.00000	697,000	19.39	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		129.00000	126,000	15.36	31,500.00	250	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		198.00000	198,000	15.36	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		97.00000	96,000	16.03	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		266.00000	268,000	16.03	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		741.00000	744,000	19.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		22.00000	22,000	19.73	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		885.00000	888,000	20.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		16.00000	16,000	20.73	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		173.00000	166,000	14.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		142.00000	138,000	14.69	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		100.00000	97,000	14.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		231.00000	225,000	14.88	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		425.00000	427,000	17.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		56.00000	55,000	17.38	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		3,069.00000	3,072,000	29.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	29.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		602.00000	604,000	18.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		33.00000	32,000	18.72	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		512.00000	514,000	18.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		43.00000	42,000	18.05	10,500.00	250	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		83.00000	80,000	14.97	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		264.00000	258,000	14.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		147.00000	145,000	15.03	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		166.00000	167,000	15.03	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		231.00000	232,000	15.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		112.00000	110,000	15.70	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		789.00000	792,000	20.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		20.00000	20,000	20.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		85.00000	83,000	16.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		304.00000	305,000	16.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		14.00000	14,000	21.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		933.00000	936,000	21.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		49.00000	48,000	17.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		468.00000	470,000	17.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		74.00000	72,000	16.70	36,000.00	500	500
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		343.00000	344,000	16.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		375.00000	370,000	15.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		44.00000	42,000	15.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		11.00000	11,000	21.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		1,030.00000	1,033,000	21.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		982.00000	979,000	16.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		1.00000	1,000	16.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		37.00000	37,000	18.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		556.00000	559,000	18.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		18.00000	18,000	20.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		837.00000	840,000	20.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		932.00000	929,000	16.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		1.00000	1,000	16.38	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		5.00000	5,000	24.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,424.00000	1,427,000	24.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		883.00000	880,000	16.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		2.00000	2,000	16.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		12.00000	13,000	21.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		981.00000	985,000	21.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		459.00000	454,000	15.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		28.00000	26,000	15.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,031.00000	1,029,000	16.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	1,000	16.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		64.00000	63,000	17.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		383.00000	385,000	17.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		201.00000	194,000	14.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		120.00000	116,000	14.79	0.00	0	400
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		29.00000	29,000	19.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		648.00000	651,000	19.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		8.00000	8,000	22.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		1,177.00000	1,180,000	22.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		122.00000	120,000	17.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		651.00000	652,000	17.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		114.00000	111,000	18.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		693.00000	693,000	18.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		131.00000	128,000	17.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		610.00000	610,000	17.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		229.00000	229,000	15.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		300.00000	297,000	15.34	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,232.00000	1,234,000	20.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		53.00000	52,000	20.74	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		382.00000	382,000	16.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		203.00000	200,000	16.25	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		569.00000	570,000	17.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		140.00000	138,000	17.37	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		717.00000	713,000	15.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		46.00000	45,000	15.26	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		778.00000	779,000	18.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		99.00000	97,000	18.49	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		484.00000	480,000	15.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		113.00000	112,000	15.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		519.00000	516,000	15.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		98.00000	98,000	15.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		634.00000	630,000	15.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		63.00000	62,000	15.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		50.00000	49,000	20.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,279.00000	1,281,000	20.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		893.00000	889,000	15.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		22.00000	21,000	15.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		106.00000	104,000	18.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		735.00000	736,000	18.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		326.00000	324,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		205.00000	206,000	15.34	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		274.00000	272,000	15.35	54,400.00	200	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		253.00000	254,000	15.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		60.00000	58,000	20.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		1,139.00000	1,140,000	20.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		76.00000	74,000	19.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		955.00000	956,000	19.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		254.00000	252,000	15.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		283.00000	284,000	15.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		595.00000	591,000	15.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		74.00000	73,000	15.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		557.00000	553,000	15.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		86.00000	85,000	15.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		848.00000	844,000	15.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		27.00000	26,000	15.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		67.00000	65,000	19.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		1,046.00000	1,047,000	19.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		87.00000	85,000	18.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		866.00000	867,000	18.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		385.00000	382,000	15.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		164.00000	164,000	15.32	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		986.00000	982,000	15.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		15.00000	14,000	15.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		63.00000	62,000	20.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		1,092.00000	1,094,000	20.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		530.00000	531,000	17.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		151.00000	149,000	17.15	29,800.00	200	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		301.00000	298,000	16.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		424.00000	425,000	16.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		285.00000	282,000	16.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		458.00000	459,000	16.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		319.00000	316,000	15.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		392.00000	393,000	15.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		314.00000	311,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		401.00000	402,000	15.89	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		265.00000	262,000	16.43	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		502.00000	503,000	16.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		237.00000	235,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		574.00000	576,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		401.00000	397,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		288.00000	288,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		251.00000	248,000	16.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		538.00000	539,000	16.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		427.00000	424,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		264.00000	265,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		173.00000	170,000	17.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		810.00000	811,000	17.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		117.00000	115,000	19.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		1,154.00000	1,156,000	19.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		202.00000	199,000	17.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		689.00000	690,000	17.34	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	8.30	Call		87.00000	85,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,474.00000	1,476,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		455.00000	451,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		242.00000	242,000	15.42	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		84.00000	81,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,521.00000	1,522,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		375.00000	372,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		312.00000	313,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		112.00000	110,000	19.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,199.00000	1,201,000	19.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		280.00000	277,000	16.25	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		467.00000	468,000	16.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		484.00000	480,000	15.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		221.00000	221,000	15.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		192.00000	189,000	17.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		729.00000	730,000	17.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		94.00000	92,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,381.00000	1,383,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		129.00000	126,000	18.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		1,066.00000	1,067,000	18.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		296.00000	294,000	16.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		433.00000	435,000	16.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		514.00000	510,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		201.00000	201,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		135.00000	133,000	18.79	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	7.80	Put		1,022.00000	1,024,000	18.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		107.00000	105,000	19.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		1,244.00000	1,246,000	19.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		123.00000	121,000	19.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		1,110.00000	1,112,000	19.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		98.00000	96,000	20.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,335.00000	1,337,000	20.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		213.00000	210,000	17.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		650.00000	651,000	17.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		225.00000	222,000	16.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		612.00000	613,000	16.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		351.00000	348,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		338.00000	339,000	15.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		335.00000	332,000	16.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		575.00000	576,000	16.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		320.00000	317,000	16.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		610.00000	611,000	16.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		350.00000	347,000	16.32	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		540.00000	541,000	16.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		456.00000	452,000	16.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		542.00000	543,000	16.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		438.00000	435,000	16.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		574.00000	576,000	16.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		474.00000	470,000	16.12	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		510.00000	511,000	16.12	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	7.30	Put		608.00000	609,000	16.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		422.00000	418,000	16.53	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		400.00000	396,000	17.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		882.00000	882,000	17.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		387.00000	383,000	17.53	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		919.00000	919,000	17.53	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		413.00000	409,000	17.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		845.00000	845,000	17.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,114.00000	1,114,000	18.15	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		332.00000	328,000	18.15	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		967.00000	962,000	18.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,261.00000	1,257,000	18.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		952.00000	947,000	18.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,296.00000	1,292,000	18.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		982.00000	978,000	18.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,226.00000	1,223,000	18.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		930.00000	928,000	17.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,136.00000	1,133,000	17.36	0.00	0	200
<b>Total \$ / R Option</b>										<b>162,200.00</b>	<b>1,400</b>	<b>197,849</b>
<b>Total \$ / R</b>										<b>292,863,200.30</b>	<b>44,774</b>	<b>610,860</b>
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.72810	6.73080			343,133.10	51	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			6.81780	6.82100			0.00	0	10
<b>Total \$ / R MAXI Future</b>										<b>343,133.10</b>	<b>51</b>	<b>459</b>
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		5,598.00000	5,502,000	17.38	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	7.10	Put		42,518.00000	42,692,000	17.38		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		4,885.00000	4,807,000	17.71		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		46,805.00000	46,997,000	17.71		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		6,423.00000	6,307,000	17.04		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		38,343.00000	38,497,000	17.04		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		51,188.00000	51,397,000	18.05		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		4,268.00000	4,207,000	18.05		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		20,271.00000	20,035,000	16.25		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		38,171.00000	38,255,000	16.25		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		18,813.00000	18,578,000	16.47		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		41,713.00000	41,798,000	16.47		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		21,852.00000	21,615,000	16.02		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		34,752.00000	34,835,000	16.02		0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>50</b>
<b>Total \$ / R MAXI</b>										<b>343,133.10</b>	<b>51</b>	<b>509</b>
£ / R	On 19/09/2011	Foreign Exchange Future			10.99050	11.02450				12,386,293.50	1,127	31,491
£ / R	On 19/12/2011	Foreign Exchange Future			11.12540	11.16010				678,649.40	61	9,323
£ / R	On 19/03/2012	Foreign Exchange Future			11.26360	11.29870				732,134.00	65	2,832
£ / R	On 18/06/2012	Foreign Exchange Future			11.41020	11.44380				0.00	0	0
<b>Total £ / R Future</b>										<b>13,797,076.90</b>	<b>1,253</b>	<b>43,646</b>
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		79.00000	68,000	14.03		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		555.00000	578,000	14.03		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		70.00000	61,000	14.19		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		596.00000	621,000	14.19		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		88.00000	76,000	13.87	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		514.00000	536,000	13.87	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		56.00000	48,000	14.51	0.00	0	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		682.00000	708,000	14.51	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		21.00000	18,000	15.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,097.00000	1,128,000	15.95	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		203.00000	215,000	12.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		227.00000	205,000	12.43	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		580.00000	548,000	13.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		56.00000	58,000	13.43	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		256.00000	232,000	12.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		182.00000	192,000	12.53	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		327.00000	343,000	13.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		151.00000	133,000	13.07	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		317.00000	291,000	12.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		143.00000	151,000	12.73	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		262.00000	276,000	12.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		186.00000	166,000	12.75	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		167.00000	149,000	12.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		293.00000	309,000	12.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		33.00000	28,000	15.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		909.00000	938,000	15.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		45.00000	39,000	14.83	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		771.00000	799,000	14.83	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		41.00000	34,000	14.99	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	Put		817.00000	844,000	14.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		135.00000	119,000	13.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		361.00000	379,000	13.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		385.00000	357,000	12.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		111.00000	117,000	12.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		51.00000	43,000	14.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		727.00000	753,000	14.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		36.00000	31,000	15.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		862.00000	891,000	15.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		459.00000	429,000	13.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		85.00000	89,000	13.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		221.00000	209,000	14.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		711.00000	734,000	14.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		208.00000	197,000	14.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		748.00000	772,000	14.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		234.00000	221,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		674.00000	696,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		118.00000	111,000	15.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,158.00000	1,186,000	15.78	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		329.00000	312,000	13.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		469.00000	487,000	13.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		166.00000	156,000	15.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		906.00000	931,000	15.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		197.00000	186,000	14.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		787.00000	811,000	14.87	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	10.50	Call		789.00000	760,000	13.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		129.00000	135,000	13.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		648.00000	621,000	13.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		188.00000	196,000	13.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		458.00000	443,000	14.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		609.00000	629,000	14.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		440.00000	426,000	14.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		641.00000	662,000	14.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		477.00000	461,000	14.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		578.00000	597,000	14.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		423.00000	409,000	14.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		674.00000	695,000	14.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		319.00000	308,000	15.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		920.00000	944,000	15.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		670.00000	647,000	14.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		371.00000	383,000	14.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		346.00000	334,000	15.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		847.00000	870,000	15.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		233.00000	224,000	16.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,234.00000	1,260,000	16.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		497.00000	480,000	14.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		548.00000	566,000	14.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		727.00000	704,000	14.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		328.00000	340,000	14.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		375.00000	362,000	15.03	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	Put		776.00000	798,000	15.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		616.00000	594,000	14.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		417.00000	430,000	14.18	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		484.00000	471,000	15.24	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		890.00000	911,000	15.24	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		469.00000	456,000	15.31	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		925.00000	946,000	15.31	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		500.00000	487,000	15.16	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		856.00000	877,000	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>13,797,076.90</b>	<b>1,253</b>	<b>65,946</b>
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08640	0.08630			15,897.60	184	12,358
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08760	0.08750			0.00	0	0
<b>Total ¥ / R Future</b>										<b>15,897.60</b>	<b>184</b>	<b>12,358</b>
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		664.00000	671,000	16.83	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		34.00000	31,000	16.83	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		132.00000	132,000	20.32	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		502.00000	492,000	20.32	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,631.00000	1,641,000	21.50	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	21.50	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	30.37	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,370.00000	1,141,360,000	30.37	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		887.00000	894,000	19.30	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		137.00000	134,000	19.30	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	0.09	Call		370.00000	374,000	21.70	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		620.00000	614,000	21.70	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,761.00000	1,770,000	18.62	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		11.00000	10,000	18.62	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>15,897.60</b>	<b>184</b>	<b>12,358</b>
€ / R	On	19/09/2011	Foreign Exchange Future			9.66630	9.73980			1,063,293.00	110	63,320
€ / R	On	19/12/2011	Foreign Exchange Future			9.77070	9.84440			2,970,292.80	304	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			9.87970	9.95260			0.00	0	8,503
<b>Total € / R Future</b>										<b>4,033,585.80</b>	<b>414</b>	<b>76,751</b>
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		228.00000	183,000	11.80	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		138.00000	167,000	11.80	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		199.00000	161,000	11.96	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		159.00000	195,000	11.96	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		259.00000	211,000	11.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		119.00000	145,000	11.92	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		212.00000	258,000	12.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		152.00000	124,000	12.29	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		689.00000	757,000	14.27	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		29.00000	23,000	14.27	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		484.00000	422,000	12.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		44.00000	56,000	12.65	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		45.00000	36,000	13.77	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		555.00000	620,000	13.77	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		89.00000	72,000	12.95	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		349.00000	406,000	12.95	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		15.00000	12,000	15.09	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		925.00000	996,000	15.09	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		402.00000	345,000	12.41	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		62.00000	79,000	12.41	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		19.00000	15,000	14.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		829.00000	899,000	14.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		17.00000	13,000	14.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		877.00000	947,000	14.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		22.00000	18,000	14.59	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		782.00000	852,000	14.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		343.00000	305,000	13.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		299.00000	334,000	13.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		319.00000	286,000	13.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		325.00000	365,000	13.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		369.00000	326,000	12.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		275.00000	305,000	12.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		263.00000	235,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		419.00000	464,000	13.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		483.00000	434,000	12.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		189.00000	213,000	12.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		654.00000	598,000	12.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		110.00000	127,000	12.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		582.00000	529,000	12.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		138.00000	158,000	12.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		369.00000	341,000	13.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		516.00000	561,000	13.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		352.00000	325,000	13.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		549.00000	595,000	13.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		387.00000	358,000	13.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		484.00000	528,000	13.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		997.00000	939,000	12.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		94.00000	109,000	12.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		320.00000	296,000	14.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		617.00000	666,000	14.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		500.00000	459,000	13.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		347.00000	379,000	13.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,037.00000	978,000	12.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		84.00000	98,000	12.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		450.00000	414,000	13.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		397.00000	434,000	13.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		230.00000	213,000	14.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		877.00000	933,000	14.96	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>4,033,585.80</b>	<b>414</b>	<b>100,451</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.37260	7.31830			0.00	0	25,354
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.38620	7.33420			0.00	0	690
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.40390	7.35420			0.00	0	4

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>26,048</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		675.00000	727,000	14.47	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		7.00000	4,000	14.47	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		626.00000	679,000	14.22	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		8.00000	6,000	14.22	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		723.00000	776,000	14.72	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		5.00000	3,000	14.72	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		64.00000	78,000	11.61	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		246.00000	205,000	11.61	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		77.00000	94,000	11.38	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		209.00000	171,000	11.38	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		352.00000	398,000	12.69	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		34.00000	25,000	12.69	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		196.00000	235,000	11.67	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		78.00000	62,000	11.67	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		53.00000	65,000	11.85	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		285.00000	242,000	11.85	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		232.00000	273,000	11.93	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		64.00000	50,000	11.93	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		11.00000	14,000	13.72	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		643.00000	591,000	13.72	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		579.00000	631,000	13.96	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		11.00000	8,000	13.96	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		9.00000	12,000	13.96	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		691.00000	639,000	13.96	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		532.00000	583,000	13.71		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		14.00000	10,000	13.71		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		270.00000	313,000	12.18		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		52.00000	40,000	12.18		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		5.00000	7,000	14.66		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		837.00000	784,000	14.66		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		93.00000	113,000	11.14		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		175.00000	140,000	11.14		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		8.00000	10,000	14.19		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		740.00000	687,000	14.19		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		709.00000	756,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		25.00000	20,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		665.00000	711,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		31.00000	25,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		754.00000	802,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		20.00000	16,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		133.00000	154,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		299.00000	268,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		221.00000	249,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		187.00000	163,000	11.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		322.00000	351,000	11.38		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		218.00000	197,000	11.38		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		295.00000	323,000	11.36		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		241.00000	219,000	11.36		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		350.00000	381,000	11.41		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	7.20	Put		196.00000	177,000	11.41		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		248.00000	270,000	11.31		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		294.00000	266,000	11.31		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		514.00000	552,000	11.53		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		110.00000	98,000	11.53		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		138.00000	151,000	12.04		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		534.00000	497,000	12.04		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		229.00000	249,000	11.41		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		325.00000	295,000	11.41		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		479.00000	515,000	11.51		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		125.00000	111,000	11.51		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,167.00000	1,216,000	12.79		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		13.00000	12,000	12.79		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>26,048</b>
CAD/ R On 19/09/2011 Foreign Exchange Future			7.08960	7.12140				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.16790	7.20040				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		73.00000	63,000	11.60		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		202.00000	223,000	11.60		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		60.00000	51,000	11.81		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		239.00000	261,000	11.81		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		89.00000	77,000	11.39		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		168.00000	187,000	11.39		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	Call		7.00000	6,000	13.86	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		686.00000	716,000	13.86	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		9.00000	7,000	13.66	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		638.00000	667,000	13.66	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		6.00000	5,000	14.07	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		735.00000	765,000	14.07	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		21.00000	17,000	12.83	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		450.00000	477,000	12.83	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		531.00000	501,000	12.81	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		10.00000	11,000	12.81	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		267.00000	243,000	11.71	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		46.00000	53,000	11.71	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		4.00000	3,000	14.48	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		833.00000	863,000	14.48	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		192.00000	179,000	12.00	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		242.00000	261,000	12.00	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		174.00000	161,000	12.17	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		274.00000	293,000	12.17	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		213.00000	198,000	11.83	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		213.00000	230,000	11.83	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		85.00000	79,000	13.37	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		535.00000	561,000	13.37	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		470.00000	444,000	11.99	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		70.00000	76,000	11.99	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		94.00000	87,000	13.20	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		494.00000	519,000	13.20		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		432.00000	406,000	11.94		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		82.00000	88,000	11.94		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		142.00000	131,000	12.51		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		342.00000	363,000	12.51		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		396.00000	371,000	11.90		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		96.00000	103,000	11.90		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		128.00000	119,000	12.68		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		378.00000	401,000	12.68		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			0.04880	0.04710				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			0.07250	0.07440				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			8.40380	8.38690				0.00	0	900
CHF / R On 19/12/2011 Foreign Exchange Future			8.52330	8.50640				0.00	0	50
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>950</b>
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		754.00000	770,000	16.66		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		17.00000	16,000	16.66		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		708.00000	724,000	16.59		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		21.00000	20,000	16.59		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	Call		800.00000	817,000	16.73	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		13.00000	13,000	16.73	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		198.00000	203,000	15.60	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		211.00000	199,000	15.60	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		42.00000	43,000	17.82	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		705.00000	689,000	17.82	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		48.00000	48,000	17.65	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		661.00000	644,000	17.65	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		619.00000	634,000	16.44	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		32.00000	30,000	16.44	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		54.00000	55,000	17.48	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		617.00000	601,000	17.48	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		78.00000	79,000	16.97	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		491.00000	475,000	16.97	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		69.00000	70,000	17.14	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		532.00000	516,000	17.14	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		38.00000	38,000	17.99	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		751.00000	734,000	17.99	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		26.00000	26,000	18.51	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		889.00000	872,000	18.51	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		576.00000	590,000	16.37	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		39.00000	36,000	16.37	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		436.00000	448,000	15.33	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		230.00000	225,000	15.33	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		409.00000	420,000	15.39	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		253.00000	247,000	15.39	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		464.00000	477,000	15.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		208.00000	204,000	15.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		338.00000	345,000	15.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		332.00000	322,000	15.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		523.00000	538,000	15.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		167.00000	165,000	15.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		694.00000	714,000	14.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		88.00000	91,000	14.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		318.00000	324,000	15.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		362.00000	351,000	15.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		206.00000	208,000	16.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		600.00000	585,000	16.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		114.00000	111,000	18.14	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		1,008.00000	988,000	18.14	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		153.00000	152,000	17.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		797.00000	779,000	17.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		360.00000	369,000	15.51	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		304.00000	296,000	15.51	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		622.00000	640,000	14.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		116.00000	117,000	14.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		812.00000	832,000	14.66	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		56.00000	59,000	14.66	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		233.00000	236,000	16.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		527.00000	513,000	16.43	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	Call		896.00000	917,000	14.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		40.00000	44,000	14.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		264.00000	268,000	16.14	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		458.00000	445,000	16.14	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		194.00000	195,000	16.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		638.00000	622,000	16.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		299.00000	304,000	15.85	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		393.00000	381,000	15.85	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		107.00000	105,000	18.28	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		1,051.00000	1,032,000	18.28	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		144.00000	142,000	17.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		838.00000	819,000	17.57	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>950</b>
RAIN	On	19/09/2011	Foreign Exchange Future			13,775.76000	13,825.67000			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			1.04350	1.04470			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.05870	1.06020			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		77.00000	72,000	16.04	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		630.00000	637,000	16.04	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		27.00000	25,000	17.57	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		1,080.00000	1,090,000	17.57	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	Call		208.00000	198,000	14.27		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		261.00000	263,000	14.27		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		262.00000	255,000	15.86		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		660.00000	668,000	15.86		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		157.00000	151,000	17.10		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		1,055.00000	1,064,000	17.10		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		445.00000	435,000	14.73		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		343.00000	348,000	14.73		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>310,890,693.70</b>	<b>45,276</b>	<b>617,509</b>
<b>Total Options</b>								<b>162,200.00</b>	<b>1,400</b>	<b>243,899</b>
<b>Grand Total:</b>								<b>311,052,893.70</b>	<b>46,676</b>	<b>861,408</b>