

## Currency Derivatives Daily MTM Report

Daily summary for: 02/09/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			7.08580	7.02640			114,846,646.40	16,208	221,242
\$ / R	On	19/12/2011			7.17540	7.11560			18,498,181.20	2,578	60,583
\$ / R	On	19/03/2012			7.25750	7.19770			14,515.00	2	16,738
\$ / R	On	18/06/2012			7.33830	7.27890			0.00	0	2,009
\$ / R	On	17/09/2012			7.42290	7.36460			0.00	0	416
\$ / R	On	14/12/2012			7.52440	7.46610			0.00	0	0
\$ / R	On	12/12/2014			8.53350	8.47310			0.00	0	0
<b>Total \$ / R Future</b>									<b>133,359,342.60</b>	<b>18,788</b>	<b>300,988</b>
\$ / R	On	19/09/2011	8.05	Call		2.00000	3,000	27.93	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,026.00000	967,000	27.93	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		2.00000	2,000	28.41	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,076.00000	1,016,000	28.41	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		3.00000	3,000	27.46	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		977.00000	917,000	27.46	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		779.00000	721,000	25.56	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		5.00000	7,000	25.56	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		21.00000	26,000	20.16	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		395.00000	340,000	20.16	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		247.00000	296,000	14.59	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		21.00000	10,000	14.59	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		171.00000	212,000	15.05	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		45.00000	26,000	15.05	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		441.00000	386,000	20.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		17.00000	22,000	20.86	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		584.00000	527,000	22.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		10.00000	13,000	22.88	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		335.00000	390,000	14.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		9.00000	4,000	14.96	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		4.00000	2,000	16.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		430.00000	488,000	16.18	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		146.00000	105,000	15.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		72.00000	91,000	15.98	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,774.00000	2,714,000	33.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	33.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		305.00000	253,000	18.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		31.00000	39,000	18.77	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		221.00000	173,000	17.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		47.00000	59,000	17.37	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		3.00000	1,000	16.78	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		479.00000	537,000	16.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		290.00000	341,000	14.36	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		14.00000	5,000	14.36	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		32.00000	16,000	14.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		208.00000	252,000	14.82	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		488.00000	432,000	21.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		14.00000	18,000	21.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		139.00000	176,000	15.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		63.00000	40,000	15.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		9.00000	11,000	23.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		633.00000	575,000	23.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		58.00000	73,000	16.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		182.00000	137,000	16.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		111.00000	143,000	15.51	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		85.00000	57,000	15.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		627.00000	686,000	18.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		1.00000	0,000	18.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		6.00000	8,000	24.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		730.00000	672,000	24.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,276.00000	1,336,000	23.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	23.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		38.00000	48,000	18.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		262.00000	212,000	18.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		12.00000	15,000	22.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		536.00000	479,000	22.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,226.00000	1,286,000	22.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	22.98	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		2.00000	2,000	28.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,126.00000	1,066,000	28.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,176.00000	1,236,000	22.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	22.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		7.00000	9,000	24.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		681.00000	623,000	24.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		727.00000	786,000	19.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		1.00000	0,000	19.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,326.00000	1,386,000	23.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	23.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		89.00000	115,000	15.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		113.00000	79,000	15.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		381.00000	438,000	15.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		5.00000	2,000	15.57	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		25.00000	32,000	19.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		349.00000	296,000	19.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		4.00000	5,000	26.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		878.00000	819,000	26.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Call		1.00000	1,000	29.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Put		1,225.00000	1,165,000	29.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Call		1,076.00000	1,136,000	21.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	21.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Call		777.00000	836,000	19.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Put		1.00000	0,000	19.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Call		1.00000	2,000	29.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Put		1,175.00000	1,116,000	29.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		4.00000	6,000	26.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		828.00000	770,000	26.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Call		1.00000	1,000	30.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Put		1,275.00000	1,215,000	30.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Call		1,026.00000	1,086,000	21.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	21.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Call		926.00000	986,000	20.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	20.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		3.00000	4,000	26.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		927.00000	868,000	26.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Call		976.00000	1,036,000	21.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	21.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Call		1.00000	1,000	30.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Put		1,325.00000	1,265,000	30.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		185.00000	205,000	18.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		419.00000	380,000	18.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		172.00000	191,000	18.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		456.00000	416,000	18.29	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		199.00000	220,000	17.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		383.00000	345,000	17.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		94.00000	82,000	15.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		460.00000	507,000	15.62	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		964.00000	912,000	21.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		80.00000	87,000	21.76	0.00	0	0

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\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		199.00000	173,000	16.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		315.00000	348,000	16.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		348.00000	312,000	17.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		214.00000	237,000	17.44	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		980.00000	1,038,000	17.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		14.00000	13,000	17.11	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		534.00000	490,000	18.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		150.00000	165,000	18.85	0.00	0	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		701.00000	756,000	15.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		35.00000	31,000	15.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		745.00000	802,000	16.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		29.00000	27,000	16.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		885.00000	942,000	16.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		19.00000	17,000	16.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		75.00000	82,000	22.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,009.00000	957,000	22.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,173.00000	1,232,000	17.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		7.00000	7,000	17.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		160.00000	177,000	18.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		494.00000	452,000	18.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		497.00000	545,000	15.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		81.00000	70,000	15.62	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		427.00000	470,000	15.62	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		111.00000	95,000	15.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		89.00000	98,000	21.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		873.00000	823,000	21.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		115.00000	126,000	20.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		699.00000	651,000	20.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		396.00000	435,000	15.63	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		130.00000	110,000	15.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		838.00000	895,000	16.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		22.00000	20,000	16.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		791.00000	848,000	16.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		25.00000	23,000	16.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,125.00000	1,183,000	17.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		9.00000	8,000	17.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		101.00000	111,000	20.60	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		785.00000	736,000	20.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		131.00000	144,000	19.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		615.00000	569,000	19.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		575.00000	626,000	15.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		59.00000	51,000	15.61	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,271.00000	1,330,000	18.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		5.00000	5,000	18.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		95.00000	104,000	20.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		829.00000	779,000	20.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		315.00000	280,000	17.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		231.00000	255,000	17.15	0.00	0	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		616.00000	667,000	15.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		50.00000	42,000	15.60	0.00	0	560

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\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		55.00000	59,000	23.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		1,289.00000	1,234,000	23.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		64.00000	69,000	22.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		1,148.00000	1,094,000	22.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,028.00000	1,086,000	17.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		12.00000	11,000	17.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		249.00000	276,000	16.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		283.00000	251,000	16.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		367.00000	404,000	15.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		151.00000	129,000	15.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		268.00000	298,000	16.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		252.00000	223,000	16.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		535.00000	585,000	15.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		69.00000	60,000	15.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		932.00000	990,000	16.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		16.00000	15,000	16.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		58.00000	62,000	23.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		1,242.00000	1,187,000	23.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		658.00000	710,000	15.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		42.00000	35,000	15.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		340.00000	375,000	16.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		174.00000	150,000	16.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		122.00000	135,000	19.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		656.00000	610,000	19.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		52.00000	56,000	24.05	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	8.40	Put		1,336.00000	1,281,000	24.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		61.00000	66,000	23.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		1,195.00000	1,141,000	23.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		108.00000	118,000	20.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		742.00000	693,000	20.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		291.00000	322,000	16.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		225.00000	197,000	16.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		71.00000	77,000	22.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		1,055.00000	1,002,000	22.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,076.00000	1,135,000	17.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		10.00000	10,000	17.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		84.00000	92,000	21.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		918.00000	867,000	21.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		140.00000	154,000	19.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		574.00000	529,000	19.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		67.00000	73,000	22.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		1,101.00000	1,048,000	22.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		434.00000	469,000	16.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		272.00000	248,000	16.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		411.00000	444,000	16.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		299.00000	273,000	16.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		458.00000	494,000	16.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		246.00000	223,000	16.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		451.00000	487,000	16.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		253.00000	230,000	16.34	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		383.00000	415,000	16.93	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		335.00000	308,000	16.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		345.00000	374,000	17.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		397.00000	367,000	17.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		562.00000	607,000	15.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		164.00000	150,000	15.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		363.00000	394,000	17.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		365.00000	337,000	17.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		595.00000	641,000	15.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		147.00000	134,000	15.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		253.00000	275,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		605.00000	568,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		174.00000	189,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		926.00000	882,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		295.00000	320,000	17.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		497.00000	463,000	17.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		129.00000	140,000	21.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,231.00000	1,183,000	21.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		630.00000	677,000	15.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		132.00000	120,000	15.81	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		124.00000	134,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,276.00000	1,227,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		530.00000	573,000	15.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		182.00000	166,000	15.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		166.00000	181,000	20.50	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	8.00	Put		968.00000	924,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		405.00000	438,000	16.73	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		307.00000	281,000	16.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		665.00000	713,000	15.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		117.00000	106,000	15.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		280.00000	304,000	18.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		532.00000	497,000	18.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		140.00000	152,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,142.00000	1,095,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		190.00000	207,000	19.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		842.00000	800,000	19.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		427.00000	462,000	16.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		279.00000	255,000	16.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		702.00000	751,000	15.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		104.00000	94,000	15.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		199.00000	216,000	19.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		801.00000	759,000	19.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		159.00000	173,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		1,011.00000	966,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		182.00000	198,000	20.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		884.00000	841,000	20.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		146.00000	159,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,098.00000	1,052,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		310.00000	337,000	17.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		462.00000	430,000	17.74	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	7.30	Call		327.00000	355,000	17.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		429.00000	398,000	17.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		502.00000	541,000	15.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		204.00000	184,000	15.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		219.00000	238,000	19.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		721.00000	681,000	19.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		152.00000	166,000	20.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		1,054.00000	1,009,000	20.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		266.00000	289,000	18.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		568.00000	532,000	18.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		864.00000	919,000	16.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		66.00000	62,000	16.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,087.00000	1,144,000	16.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		39.00000	37,000	16.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		241.00000	262,000	18.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		643.00000	605,000	18.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		134.00000	146,000	21.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		1,186.00000	1,139,000	21.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,041.00000	1,098,000	16.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		43.00000	41,000	16.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		476.00000	513,000	16.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		228.00000	206,000	16.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		209.00000	227,000	19.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		761.00000	720,000	19.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		119.00000	129,000	22.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		1,321.00000	1,272,000	22.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		821.00000	875,000	16.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		73.00000	68,000	16.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		230.00000	249,000	18.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		682.00000	642,000	18.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		740.00000	790,000	15.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		92.00000	83,000	15.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		779.00000	832,000	15.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		81.00000	75,000	15.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		908.00000	963,000	16.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		60.00000	56,000	16.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,133.00000	1,190,000	17.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		35.00000	33,000	17.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		115.00000	124,000	22.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		1,367.00000	1,317,000	22.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		110.00000	120,000	22.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		1,412.00000	1,363,000	22.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		456.00000	487,000	17.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		427.00000	399,000	17.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		437.00000	467,000	17.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		458.00000	429,000	17.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		476.00000	508,000	16.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		397.00000	370,000	16.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		591.00000	628,000	17.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		426.00000	405,000	17.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		571.00000	606,000	17.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		456.00000	433,000	17.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		613.00000	650,000	16.92	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		398.00000	377,000	16.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		486.00000	463,000	17.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		551.00000	586,000	17.42	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		522.00000	554,000	18.57	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		756.00000	730,000	18.57	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		506.00000	538,000	18.70	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		790.00000	764,000	18.70	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		538.00000	571,000	18.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		722.00000	697,000	18.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		973.00000	943,000	19.36	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		439.00000	467,000	19.36	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,181.00000	1,227,000	19.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,208.00000	1,194,000	19.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,164.00000	1,210,000	19.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,241.00000	1,227,000	19.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,198.00000	1,245,000	19.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,175.00000	1,162,000	19.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		897.00000	887,000	19.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,370.00000	1,420,000	19.08	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>283,148</b>
<b>Total \$ / R</b>										<b>133,359,342.60</b>	<b>18,788</b>	<b>584,136</b>
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				7.08580	7.02640			35,429.00	5	453

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				7.17540	7.11560			35,877.00	5	97
<b>Total \$ / R MAXI Future</b>										<b>71,306.00</b>	<b>10</b>	<b>550</b>
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.10	Call		7,223.00000	9,062,000	15.98	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.10	Put		14,583.00000	10,482,000	15.98	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.15	Call		5,825.00000	7,327,000	16.67	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.15	Put		18,185.00000	13,747,000	16.67	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.05	Call		8,947.00000	11,476,000	15.74	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.05	Put		11,307.00000	7,896,000	15.74	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.20	Put		22,059.00000	17,349,000	17.37	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.20	Call		4,699.00000	5,929,000	17.37	0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.00	Call		31,453.00000	34,773,000	16.28	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.00	Put		19,893.00000	17,233,000	16.28	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.05	Call		29,064.00000	32,217,000	16.50	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.05	Put		22,504.00000	19,677,000	16.50	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		6.95	Call		34,011.00000	37,503,000	16.06	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		6.95	Put		17,451.00000	14,963,000	16.06	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>71,306.00</b>	<b>10</b>	<b>600</b>
£ / R	On 19/09/2011	Foreign Exchange Future				11.47600	11.34980			573,800.00	50	21,952
£ / R	On 19/12/2011	Foreign Exchange Future				11.60980	11.48210			35,166,084.20	3,029	12,726
£ / R	On 19/03/2012	Foreign Exchange Future				11.73090	11.60290			58,654.50	5	2,767
£ / R	On 18/06/2012	Foreign Exchange Future				11.84980	11.72060			0.00	0	0
<b>Total £ / R Future</b>										<b>35,798,538.70</b>	<b>3,084</b>	<b>37,445</b>
£ / R	On 19/09/2011	Foreign Exchange Option		11.50	Call		77.00000	121,000	13.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		227.00000	145,000	13.46	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		65.00000	102,000	13.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		265.00000	176,000	13.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		92.00000	147,000	13.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		192.00000	121,000	13.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		45.00000	72,000	14.26	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		345.00000	246,000	14.26	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		9.00000	13,000	16.66	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		759.00000	637,000	16.66	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		27.00000	13,000	14.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		377.00000	489,000	14.25	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		853.00000	978,000	18.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		3.00000	2,000	18.75	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		421.00000	536,000	14.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		21.00000	10,000	14.33	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		71.00000	40,000	13.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		221.00000	316,000	13.93	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		512.00000	633,000	15.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		12.00000	7,000	15.32	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		45.00000	24,000	14.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		295.00000	400,000	14.09	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		257.00000	357,000	14.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		57.00000	31,000	14.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		18.00000	28,000	15.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		568.00000	452,000	15.59	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	11.75	Call		31.00000	50,000	14.79	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		431.00000	324,000	14.79	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		26.00000	41,000	15.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		476.00000	365,000	15.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		188.00000	277,000	13.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		88.00000	51,000	13.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		607.00000	731,000	16.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		7.00000	5,000	16.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		38.00000	60,000	14.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		388.00000	284,000	14.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		22.00000	34,000	15.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		522.00000	408,000	15.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		705.00000	829,000	17.28	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		5.00000	3,000	17.28	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		308.00000	365,000	15.24	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		476.00000	405,000	15.24	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		291.00000	346,000	15.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		509.00000	436,000	15.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		325.00000	385,000	15.09	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		443.00000	375,000	15.09	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		170.00000	203,000	16.89	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		888.00000	793,000	16.89	0.00	0	150
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		458.00000	538,000	14.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		276.00000	228,000	14.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		234.00000	279,000	15.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		652.00000	569,000	15.99	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		276.00000	328,000	15.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		544.00000	468,000	15.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,028.00000	1,144,000	13.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		46.00000	34,000	13.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		859.00000	970,000	13.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		77.00000	60,000	13.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		617.00000	682,000	15.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		464.00000	401,000	15.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		594.00000	657,000	15.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		491.00000	426,000	15.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		640.00000	708,000	15.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		437.00000	377,000	15.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		572.00000	634,000	15.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		519.00000	453,000	15.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		443.00000	490,000	16.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		740.00000	659,000	16.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		859.00000	948,000	14.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		256.00000	217,000	14.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		476.00000	526,000	16.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		673.00000	595,000	16.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		333.00000	368,000	17.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,030.00000	937,000	17.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		665.00000	734,000	15.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		412.00000	353,000	15.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		926.00000	1,019,000	14.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		223.00000	188,000	14.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		512.00000	567,000	15.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		609.00000	536,000	15.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		799.00000	880,000	14.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		296.00000	249,000	14.97	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		636.00000	694,000	16.49	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		765.00000	694,000	16.49	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		618.00000	675,000	16.58	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		797.00000	725,000	16.58	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		654.00000	714,000	16.40	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		733.00000	664,000	16.40	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>18,745</b>
<b>Total £ / R</b>										<b>35,798,538.70</b>	<b>3,084</b>	<b>56,190</b>
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09230	0.09120			0.00	0	12,401
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09360	0.09250			0.00	0	200
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>12,601</b>
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,121.00000	1,230,000	23.26	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		1.00000	0,000	23.26	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		187.00000	262,000	14.15	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		67.00000	32,000	14.15	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,120.00000	2,230,000	20.51	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	20.51	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	38.93	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	11.50	Put		1,140,880.00000	1,140,770,000	38.93	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,268.00000	1,375,000	17.04	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		18.00000	15,000	17.04	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		498.00000	563,000	17.80	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		248.00000	203,000	17.80	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,255.00000	2,364,000	23.40	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		5.00000	4,000	23.40	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>12,601</b>
€ / R	On	19/09/2011	Foreign Exchange Future			10.06440	10.00900			16,203,684.00	1,610	61,290
€ / R	On	19/12/2011	Foreign Exchange Future			10.18480	10.12610			2,108,253.60	207	5,778
€ / R	On	19/03/2012	Foreign Exchange Future			10.29710	10.23410			0.00	0	8,103
<b>Total € / R Future</b>										<b>18,311,937.60</b>	<b>1,817</b>	<b>75,171</b>
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		376.00000	425,000	13.68	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		17.00000	11,000	13.68	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		332.00000	379,000	13.56	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		23.00000	15,000	13.56	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		421.00000	471,000	13.80	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		12.00000	7,000	13.80	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		41.00000	28,000	13.32	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		250.00000	292,000	13.32	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		414.00000	365,000	15.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		23.00000	29,000	15.45	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		711.00000	765,000	15.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		2.00000	1,000	15.50	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		44.00000	53,000	14.27	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		285.00000	239,000	14.27	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		120.00000	146,000	12.83	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		111.00000	82,000	12.83	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		8.00000	10,000	17.08	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		649.00000	596,000	17.08	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		613.00000	666,000	14.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		4.00000	2,000	14.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		12.00000	16,000	16.62	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		553.00000	502,000	16.62	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		10.00000	13,000	16.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		601.00000	549,000	16.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		15.00000	20,000	16.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		506.00000	456,000	16.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		1.00000	1,000	19.26	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		1,092.00000	1,037,000	19.26	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		1.00000	1,000	19.63	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		1,142.00000	1,087,000	19.63	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Call		0.00000	0,000	23.02	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Put		1,591.00000	1,536,000	23.02	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		3.00000	4,000	17.98	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		844.00000	790,000	17.98	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Call		28.00000	36,000	15.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Put		369.00000	322,000	15.06	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	10.20	Call		54.00000	65,000	13.88	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Put		245.00000	201,000	13.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		492.00000	527,000	13.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		166.00000	142,000	13.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		462.00000	496,000	13.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		186.00000	161,000	13.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		523.00000	560,000	13.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		147.00000	125,000	13.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		381.00000	410,000	14.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		255.00000	225,000	14.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		664.00000	708,000	13.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		88.00000	73,000	13.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		869.00000	919,000	13.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		43.00000	34,000	13.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		784.00000	832,000	13.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		58.00000	47,000	13.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		47.00000	50,000	19.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,671.00000	1,615,000	19.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		407.00000	437,000	13.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		231.00000	202,000	13.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		55.00000	59,000	19.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,529.00000	1,474,000	19.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		703.00000	749,000	13.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		77.00000	64,000	13.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		107.00000	115,000	17.26	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	11.00	Put		981.00000	930,000	17.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		274.00000	295,000	14.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		398.00000	360,000	14.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		52.00000	56,000	19.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,576.00000	1,521,000	19.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		241.00000	260,000	15.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		465.00000	425,000	15.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		357.00000	384,000	14.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		281.00000	249,000	14.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		626.00000	669,000	13.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		100.00000	84,000	13.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		85.00000	91,000	17.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		1,159.00000	1,106,000	17.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		312.00000	337,000	14.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		336.00000	302,000	14.46	0.00	0	400
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		517.00000	548,000	14.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		383.00000	351,000	14.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		494.00000	524,000	14.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		410.00000	377,000	14.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		540.00000	572,000	14.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		356.00000	325,000	14.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,248.00000	1,303,000	14.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		64.00000	56,000	14.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		451.00000	479,000	15.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		467.00000	432,000	15.05	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	9.80	Call		674.00000	711,000	14.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		240.00000	214,000	14.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,293.00000	1,348,000	14.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		59.00000	51,000	14.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		617.00000	653,000	14.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		283.00000	256,000	14.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		331.00000	352,000	15.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		697.00000	655,000	15.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		290.00000	309,000	16.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		806.00000	762,000	16.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		432.00000	458,000	15.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		498.00000	461,000	15.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		217.00000	231,000	17.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,083.00000	1,034,000	17.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		158.00000	168,000	18.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,424.00000	1,371,000	18.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		256.00000	272,000	16.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		922.00000	875,000	16.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		131.00000	139,000	18.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,647.00000	1,592,000	18.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		245.00000	261,000	16.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		961.00000	914,000	16.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		841.00000	886,000	14.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		157.00000	139,000	14.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		185.00000	196,000	17.66	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	11.30	Put		1,251.00000	1,199,000	17.66	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>24,100</b>
<b>Total € / R</b>										<b>18,311,937.60</b>	<b>1,817</b>	<b>99,271</b>
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.12230	7.06210			0.00	0	0
<b>Total ANY DAY EXPIRY CAAG \$ Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.70	Call		399.00000	450,000	15.03	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.70	Put		37.00000	28,000	15.03	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Call		361.00000	408,000	14.92	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Put		49.00000	36,000	14.92	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Call		442.00000	494,000	15.14	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Put		30.00000	22,000	15.14	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Put		143.00000	115,000	15.89	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Call		205.00000	237,000	15.89	0.00	0	14,286
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Put		420.00000	372,000	18.57	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Call		82.00000	94,000	18.57	0.00	0	6,757
<b>Total ANY DAY EXPIRY CAAG \$ Option</b>										<b>0.00</b>	<b>0</b>	<b>21,043</b>
<b>Total ANY DAY EXPIRY CAAG \$</b>										<b>0.00</b>	<b>0</b>	<b>21,043</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.54470	7.53220			0.00	0	26,285
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.55820	7.54430			4,686,084.00	620	1,031
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.57500	7.56070			0.00	0	1,680
<b>Total AU\$ / R Future</b>										<b>4,686,084.00</b>	<b>620</b>	<b>28,996</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		883.00000	895,000	21.23	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		1.00000	0,000	21.23	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		833.00000	845,000	20.88	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	6.70	Put		1.00000	0,000	20.88	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		932.00000	945,000	21.57	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		0.00000	0,000	21.57	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		107.00000	110,000	13.26	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		75.00000	65,000	13.26	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		138.00000	143,000	13.57	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		56.00000	48,000	13.57	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		535.00000	547,000	17.45	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		3.00000	2,000	17.45	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		342.00000	353,000	15.09	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		10.00000	8,000	15.09	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		81.00000	82,000	12.96	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		99.00000	87,000	12.96	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		388.00000	400,000	15.40	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		6.00000	5,000	15.40	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		6.00000	5,000	14.82	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		424.00000	410,000	14.82	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		783.00000	795,000	20.53	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		1.00000	0,000	20.53	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		5.00000	4,000	15.42	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		473.00000	459,000	15.42	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		733.00000	746,000	20.19	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		1.00000	1,000	20.19	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		437.00000	449,000	16.08	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		5.00000	4,000	16.08	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		2.00000	2,000	17.23	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		620.00000	607,000	17.23	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		173.00000	180,000	13.87	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		41.00000	35,000	13.87	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		4.00000	3,000	16.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		522.00000	508,000	16.02	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		910.00000	923,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		16.00000	15,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		864.00000	871,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		20.00000	13,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		961.00000	970,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		17.00000	12,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		252.00000	243,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		208.00000	185,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		369.00000	363,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		125.00000	105,000	13.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		475.00000	477,000	13.09	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		164.00000	152,000	13.09	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		444.00000	446,000	13.13	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		183.00000	171,000	13.13	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		507.00000	510,000	13.04	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		146.00000	135,000	13.04	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		387.00000	387,000	13.23	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		226.00000	212,000	13.23	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		693.00000	700,000	13.34	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	6.95	Put		82.00000	75,000	13.34		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		235.00000	233,000	13.84		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		424.00000	408,000	13.84		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		360.00000	360,000	13.28		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		249.00000	235,000	13.28		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		654.00000	660,000	13.28		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		93.00000	85,000	13.28		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,376.00000	1,388,000	15.67		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		15.00000	13,000	15.67		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>4,686,084.00</b>	<b>620</b>	<b>28,996</b>
CAD/ R On 19/09/2011 Foreign Exchange Future			7.22260	7.19750				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.30010	7.27440				0.00	0	10
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		44.00000	52,000	10.37		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		97.00000	79,000	10.37		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		31.00000	36,000	10.93		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		134.00000	113,000	10.93		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		63.00000	73,000	9.81		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		66.00000	50,000	9.81		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		1.00000	1,000	15.58		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		604.00000	578,000	15.58		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		1.00000	1,000	15.21		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		554.00000	528,000	15.21		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	7.85	Call		1.00000	1,000	15.95	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		654.00000	628,000	15.95	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		5.00000	6,000	13.74	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		358.00000	333,000	13.74	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		598.00000	623,000	15.28	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		1.00000	0,000	15.28	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		302.00000	326,000	12.18	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		5.00000	3,000	12.18	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	16.90	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		753.00000	727,000	16.90	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		195.00000	205,000	11.36	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		171.00000	155,000	11.36	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		174.00000	180,000	11.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		200.00000	180,000	11.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		221.00000	233,000	11.33	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		147.00000	133,000	11.33	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		80.00000	83,000	13.17	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		456.00000	433,000	13.17	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		508.00000	529,000	11.57	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		34.00000	29,000	11.57	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		89.00000	92,000	12.91	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		415.00000	392,000	12.91	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		466.00000	485,000	11.45	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		42.00000	35,000	11.45	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		139.00000	144,000	11.89	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	7.40	Put		265.00000	244,000	11.89	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		424.00000	443,000	11.33	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		50.00000	43,000	11.33	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		125.00000	129,000	12.14	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		301.00000	279,000	12.14	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>10</b>
CF CANDO	On	19/09/2011	Foreign Exchange Future			0.00220	0.00450			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			0.22190	0.17920			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			9.05100	8.83150			90,510.00	10	10
CHF / R	On	19/12/2011	Foreign Exchange Future			9.20320	8.97590			138,048.00	15	264
<b>Total CHF / R Future</b>										<b>228,558.00</b>	<b>25</b>	<b>274</b>
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		1,182.00000	1,401,000	24.81	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		1.00000	0,000	24.81	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		1,132.00000	1,351,000	24.63	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		1.00000	0,000	24.63	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		1,232.00000	1,451,000	24.99	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		1.00000	0,000	24.99	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Call		446.00000	657,000	19.65	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Put		15.00000	6,000	19.65	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	9.05	Call		82.00000	153,000	19.55		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		301.00000	152,000	19.55		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		95.00000	177,000	19.26		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		264.00000	126,000	19.26		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		1,033.00000	1,251,000	24.27		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		2.00000	0,000	24.27		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		109.00000	203,000	18.98		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		228.00000	102,000	18.98		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		168.00000	299,000	18.11		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		137.00000	48,000	18.11		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		145.00000	264,000	18.40		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		164.00000	63,000	18.40		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		71.00000	133,000	19.98		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		340.00000	182,000	19.98		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		46.00000	86,000	21.25		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		465.00000	285,000	21.25		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		983.00000	1,201,000	24.09		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		2.00000	0,000	24.09		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		780.00000	965,000	17.80		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		104.00000	62,000	17.80		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		743.00000	924,000	17.87		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		117.00000	71,000	17.87		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		818.00000	1,009,000	17.97		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		92.00000	56,000	17.97		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		639.00000	806,000	18.08		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	8.50	Put		163.00000	103,000	18.08	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		897.00000	1,099,000	18.29	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		71.00000	46,000	18.29	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,118.00000	1,331,000	19.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		42.00000	28,000	19.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		606.00000	769,000	18.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		180.00000	116,000	18.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		424.00000	544,000	18.97	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		348.00000	241,000	18.97	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		257.00000	330,000	20.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		681.00000	527,000	20.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		329.00000	423,000	19.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		503.00000	370,000	19.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		672.00000	845,000	18.01	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		146.00000	92,000	18.01	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		1,027.00000	1,237,000	18.78	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		51.00000	34,000	18.78	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,256.00000	1,474,000	19.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		30.00000	21,000	19.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		470.00000	600,000	18.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		294.00000	197,000	18.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,350.00000	1,570,000	19.92	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		24.00000	17,000	19.92	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		521.00000	663,000	18.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		245.00000	160,000	18.36	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	8.95	Call		403.00000	517,000	19.16	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		377.00000	264,000	19.16	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		576.00000	733,000	18.22	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		200.00000	130,000	18.22	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		245.00000	314,000	21.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		719.00000	561,000	21.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		313.00000	402,000	20.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		537.00000	399,000	20.06	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>228,558.00</b>	<b>25</b>	<b>274</b>
RAIN	On	19/09/2011	Foreign Exchange Future			14,487.98000	14,374.40000			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			1.11000	1.10070			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.12410	1.11460			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		160.00000	203,000	15.52	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		153.00000	103,000	15.52	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		35.00000	47,000	18.54	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		528.00000	447,000	18.54	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		520.00000	607,000	15.52	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		13.00000	7,000	15.52	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		470.00000	524,000	16.24	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		324.00000	283,000	16.24	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		279.00000	313,000	17.46	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		633.00000	572,000	17.46	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		780.00000	854,000	15.79	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		134.00000	113,000	15.79	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>192,455,766.90</b>	<b>24,344</b>	<b>500,321</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>347,086</b>
<b>Grand Total:</b>							<b>192,455,766.90</b>	<b>24,344</b>	<b>847,407</b>