

## Currency Derivatives Daily MTM Report

Daily summary for: 07/09/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			7.16510	7.14890			293,260,377.90	40,929	214,742
\$ / R	On	19/12/2011			7.25450	7.23770			163,857,391.50	22,587	89,186
\$ / R	On	19/03/2012			7.33610	7.31790			58,688.80	8	16,841
\$ / R	On	18/06/2012			7.41580	7.39550			0.00	0	2,009
\$ / R	On	17/09/2012			7.49650	7.47490			0.00	0	416
\$ / R	On	14/12/2012			7.57420	7.55330			0.00	0	0
\$ / R	On	12/12/2014			8.34940	8.33200			0.00	0	0
<b>Total \$ / R Future</b>									<b>457,176,458.20</b>	<b>63,524</b>	<b>323,194</b>
\$ / R	On	19/09/2011	8.05	Call		1.00000	1,000	26.95	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		902.00000	886,000	26.95	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		1.00000	1,000	27.12	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		952.00000	936,000	27.12	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		2.00000	1,000	26.78	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		853.00000	836,000	26.78	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		656.00000	640,000	25.55	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		5.00000	5,000	25.55	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	27,000	19.87	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		276.00000	262,000	19.87	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		353.00000	368,000	15.99	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		4.00000	3,000	15.99	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		261.00000	275,000	16.13	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		12.00000	10,000	16.13	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		321.00000	306,000	20.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		20.00000	21,000	20.55	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		461.00000	445,000	22.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		10.00000	10,000	22.67	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		451.00000	466,000	17.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		2.00000	1,000	17.39	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		1.00000	1,000	18.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		550.00000	566,000	18.79	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		65.00000	56,000	16.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		114.00000	121,000	16.40	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,651.00000	2,635,000	38.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	38.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		193.00000	179,000	18.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		42.00000	44,000	18.51	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		119.00000	108,000	17.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		68.00000	73,000	17.15	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		1.00000	1,000	19.49	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		600.00000	616,000	19.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		402.00000	417,000	16.69	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		3.00000	2,000	16.69	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		7.00000	5,000	16.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		306.00000	320,000	16.06	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		367.00000	351,000	21.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		16.00000	16,000	21.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		219.00000	231,000	16.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		20.00000	16,000	16.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		8.00000	8,000	23.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		509.00000	493,000	23.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		87.00000	93,000	16.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		88.00000	78,000	16.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		180.00000	191,000	16.27	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		31.00000	26,000	16.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		749.00000	765,000	21.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	21.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		6.00000	6,000	24.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		607.00000	591,000	24.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,399.00000	1,415,000	26.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	26.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		53.00000	57,000	17.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		154.00000	142,000	17.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		13.00000	13,000	21.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		414.00000	398,000	21.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,349.00000	1,365,000	26.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	26.20	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		1.00000	1,000	27.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,002.00000	986,000	27.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,299.00000	1,315,000	25.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	25.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		7.00000	7,000	24.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		558.00000	542,000	24.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		849.00000	865,000	22.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	22.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,449.00000	1,465,000	27.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	27.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		145.00000	154,000	16.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		46.00000	39,000	16.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		500.00000	516,000	18.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		1.00000	1,000	18.09	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		33.00000	34,000	19.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		234.00000	219,000	19.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		3.00000	3,000	26.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		754.00000	738,000	26.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Call		0.00000	0,000	27.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Put		1,101.00000	1,085,000	27.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Call		1,199.00000	1,215,000	24.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	24.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Call		899.00000	915,000	22.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	22.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Call		0.00000	0,000	27.46	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	8.20	Put		1,051.00000	1,035,000	27.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		4.00000	4,000	26.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		705.00000	689,000	26.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Call		0.00000	0,000	27.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Put		1,151.00000	1,135,000	27.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Call		1,149.00000	1,165,000	24.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	24.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Call		1,049.00000	1,065,000	23.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	23.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		2.00000	2,000	26.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		803.00000	787,000	26.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Call		1,099.00000	1,115,000	24.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	24.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Call		0.00000	0,000	27.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Put		1,201.00000	1,185,000	27.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		222.00000	233,000	17.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		334.00000	329,000	17.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		206.00000	217,000	18.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		368.00000	363,000	18.26	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		240.00000	250,000	17.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		302.00000	296,000	17.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		67.00000	63,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		555.00000	567,000	15.73	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		853.00000	845,000	21.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		91.00000	99,000	21.87	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	7.00	Put		144.00000	139,000	16.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		382.00000	393,000	16.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		270.00000	265,000	17.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		258.00000	269,000	17.38	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,098.00000	1,114,000	17.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		10.00000	10,000	17.39	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		440.00000	434,000	18.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		178.00000	188,000	18.85	0.00	0	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		813.00000	827,000	16.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		25.00000	23,000	16.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		860.00000	874,000	16.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		22.00000	20,000	16.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,002.00000	1,017,000	16.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		14.00000	13,000	16.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		86.00000	93,000	22.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		898.00000	889,000	22.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,293.00000	1,309,000	18.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		5.00000	5,000	18.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		192.00000	202,000	18.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		404.00000	398,000	18.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		595.00000	607,000	15.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		57.00000	53,000	15.71	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		516.00000	528,000	15.74	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		78.00000	74,000	15.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		103.00000	111,000	21.26	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	7.90	Put		765.00000	757,000	21.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		134.00000	143,000	20.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		596.00000	589,000	20.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		479.00000	491,000	15.75	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		91.00000	87,000	15.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		954.00000	969,000	16.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		16.00000	15,000	16.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		907.00000	921,000	16.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		19.00000	17,000	16.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,244.00000	1,260,000	18.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		6.00000	6,000	18.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		118.00000	126,000	20.65	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		680.00000	672,000	20.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		154.00000	164,000	19.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		516.00000	510,000	19.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		678.00000	691,000	15.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		40.00000	37,000	15.68	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,392.00000	1,408,000	18.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		4.00000	4,000	18.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		110.00000	118,000	20.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		722.00000	714,000	20.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		242.00000	237,000	17.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		280.00000	291,000	17.15	0.00	0	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		721.00000	735,000	15.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		33.00000	31,000	15.67	0.00	0	560

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\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		61.00000	67,000	23.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		1,173.00000	1,163,000	23.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		72.00000	78,000	23.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		1,034.00000	1,024,000	23.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,147.00000	1,162,000	17.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		9.00000	8,000	17.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		303.00000	314,000	16.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		215.00000	210,000	16.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		443.00000	455,000	15.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		105.00000	101,000	15.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		327.00000	338,000	16.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		189.00000	184,000	16.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		636.00000	649,000	15.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		48.00000	45,000	15.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,050.00000	1,065,000	17.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		12.00000	11,000	17.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		65.00000	70,000	23.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		1,127.00000	1,116,000	23.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		767.00000	781,000	15.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		29.00000	27,000	15.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		411.00000	423,000	16.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		123.00000	119,000	16.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		144.00000	153,000	19.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		556.00000	549,000	19.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		58.00000	64,000	24.22	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		1,220.00000	1,210,000	24.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		68.00000	74,000	23.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		1,080.00000	1,070,000	23.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		126.00000	134,000	20.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		638.00000	630,000	20.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		354.00000	365,000	16.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		166.00000	161,000	16.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		81.00000	88,000	22.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		943.00000	934,000	22.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,195.00000	1,211,000	17.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		7.00000	7,000	17.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		97.00000	105,000	21.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		809.00000	801,000	21.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		166.00000	175,000	19.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		478.00000	471,000	19.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		76.00000	83,000	22.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		988.00000	979,000	22.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		501.00000	513,000	16.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		219.00000	213,000	16.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		475.00000	487,000	16.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		243.00000	237,000	16.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		528.00000	541,000	16.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		196.00000	191,000	16.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		520.00000	532,000	16.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		202.00000	196,000	16.22	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		443.00000	456,000	16.86	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		275.00000	270,000	16.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		399.00000	411,000	17.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		331.00000	325,000	17.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		650.00000	664,000	16.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		132.00000	128,000	16.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		420.00000	433,000	17.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		302.00000	297,000	17.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		686.00000	700,000	15.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		118.00000	114,000	15.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		292.00000	304,000	18.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		524.00000	518,000	18.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		199.00000	209,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		831.00000	823,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		340.00000	353,000	17.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		422.00000	417,000	17.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		146.00000	155,000	21.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,128.00000	1,119,000	21.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		723.00000	737,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		105.00000	101,000	15.89	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		140.00000	149,000	22.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,172.00000	1,163,000	22.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		615.00000	629,000	16.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		147.00000	143,000	16.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		190.00000	200,000	20.56	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		872.00000	864,000	20.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		468.00000	480,000	16.65	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		250.00000	244,000	16.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		761.00000	775,000	15.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		93.00000	89,000	15.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		323.00000	336,000	18.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		455.00000	450,000	18.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		159.00000	169,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,041.00000	1,033,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		218.00000	229,000	19.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		750.00000	743,000	19.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		493.00000	505,000	16.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		225.00000	219,000	16.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		801.00000	814,000	15.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		83.00000	78,000	15.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		228.00000	240,000	19.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		710.00000	704,000	19.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		182.00000	192,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		914.00000	906,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		208.00000	219,000	20.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		790.00000	783,000	20.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		166.00000	176,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		998.00000	990,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		359.00000	371,000	17.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		391.00000	385,000	17.72	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		378.00000	391,000	17.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		360.00000	355,000	17.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		581.00000	596,000	16.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		163.00000	160,000	16.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		251.00000	263,000	19.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		633.00000	627,000	19.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		174.00000	184,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		956.00000	948,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		307.00000	320,000	18.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		489.00000	484,000	18.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		972.00000	987,000	16.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		54.00000	51,000	16.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,200.00000	1,216,000	17.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		32.00000	30,000	17.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		277.00000	290,000	18.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		559.00000	554,000	18.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		152.00000	162,000	21.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		1,084.00000	1,076,000	21.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,153.00000	1,169,000	16.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		35.00000	33,000	16.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		548.00000	563,000	16.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		180.00000	177,000	16.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		239.00000	251,000	19.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		671.00000	665,000	19.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		135.00000	143,000	22.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		1,217.00000	1,207,000	22.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		928.00000	943,000	16.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		60.00000	57,000	16.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		264.00000	276,000	19.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		596.00000	590,000	19.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		841.00000	856,000	15.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		73.00000	70,000	15.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		884.00000	899,000	16.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		66.00000	63,000	16.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,017.00000	1,032,000	16.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		49.00000	46,000	16.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,247.00000	1,262,000	17.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		29.00000	26,000	17.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		129.00000	138,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		1,261.00000	1,252,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		124.00000	133,000	22.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		1,306.00000	1,297,000	22.65	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		515.00000	527,000	17.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		370.00000	361,000	17.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		494.00000	506,000	17.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		399.00000	390,000	17.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		537.00000	549,000	16.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		342.00000	333,000	16.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		654.00000	668,000	17.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		379.00000	372,000	17.02	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		632.00000	645,000	17.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		407.00000	399,000	17.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		677.00000	691,000	16.84	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		352.00000	345,000	16.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		436.00000	428,000	17.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		611.00000	624,000	17.37	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		567.00000	578,000	18.64	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		714.00000	704,000	18.64	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		550.00000	562,000	18.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		747.00000	738,000	18.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		584.00000	595,000	18.50	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		681.00000	671,000	18.50	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		924.00000	914,000	19.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		477.00000	488,000	19.44	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,122.00000	1,131,000	19.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,290.00000	1,282,000	19.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,106.00000	1,115,000	20.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,324.00000	1,316,000	20.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,139.00000	1,148,000	19.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,257.00000	1,249,000	19.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		974.00000	966,000	19.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,306.00000	1,315,000	19.31	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>457,176,458.20</b>	<b>63,524</b>	<b>606,342</b>
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.16510	7.14890			0.00	0	460

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				7.25450	7.23770				0.00	0	144
<b>Total \$ / R MAXI Future</b>											<b>0.00</b>	<b>0</b>	<b>604</b>
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.10	Call		11,384.00000	12,114,000	16.40		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.10	Put		6,494.00000	5,604,000	16.40		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.15	Call		8,733.00000	9,305,000	16.47		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.15	Put		8,843.00000	7,795,000	16.47		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.05	Call		14,484.00000	15,378,000	16.34		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.05	Put		4,594.00000	3,868,000	16.34		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.20	Put		11,955.00000	10,765,000	17.15		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.20	Call		6,845.00000	7,275,000	17.15		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.00	Call		38,163.00000	39,299,000	16.23		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.00	Put		14,393.00000	13,849,000	16.23		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.05	Call		35,359.00000	36,483,000	16.46		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.05	Put		16,589.00000	16,033,000	16.46		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		6.95	Call		41,143.00000	42,295,000	16.00		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		6.95	Put		12,373.00000	11,845,000	16.00		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>0.00</b>	<b>0</b>	<b>654</b>
£ / R	On 19/09/2011	Foreign Exchange Future				11.43240	11.43970				94,923,217.20	8,303	20,736
£ / R	On 19/12/2011	Foreign Exchange Future				11.56480	11.57170				52,654,534.40	4,553	16,661
£ / R	On 19/03/2012	Foreign Exchange Future				11.68440	11.68940				35,053.20	3	2,765
£ / R	On 18/06/2012	Foreign Exchange Future				11.80080	11.80230				0.00	0	0
<b>Total £ / R Future</b>											<b>147,612,804.80</b>	<b>12,859</b>	<b>40,162</b>
£ / R	On 19/09/2011	Foreign Exchange Option		11.50	Call		95.00000	89,000	14.47		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		155.00000	157,000	14.47	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		78.00000	73,000	14.80	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		188.00000	191,000	14.80	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		118.00000	112,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		128.00000	130,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		52.00000	48,000	15.45	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		262.00000	266,000	15.45	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		8.00000	7,000	18.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		668.00000	675,000	18.39	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		11.00000	11,000	15.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		451.00000	443,000	15.02	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		941.00000	933,000	19.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		1.00000	1,000	19.62	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		498.00000	490,000	15.08	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		8.00000	8,000	15.08	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		39.00000	39,000	14.80	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		279.00000	271,000	14.80	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		595.00000	587,000	16.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		5.00000	5,000	16.09	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		21.00000	22,000	14.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		361.00000	354,000	14.91	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		319.00000	311,000	14.85	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		29.00000	29,000	14.85	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		18.00000	17,000	17.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		478.00000	485,000	17.09	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		35.00000	32,000	16.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		345.00000	350,000	16.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		28.00000	26,000	16.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		388.00000	394,000	16.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		241.00000	233,000	14.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		51.00000	51,000	14.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		693.00000	685,000	17.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		3.00000	3,000	17.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		43.00000	39,000	15.78	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		303.00000	307,000	15.78	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		23.00000	21,000	16.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		433.00000	439,000	16.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		792.00000	784,000	18.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		2.00000	2,000	18.10	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		338.00000	335,000	15.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		416.00000	420,000	15.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		320.00000	317,000	15.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		448.00000	452,000	15.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		357.00000	355,000	15.16	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		385.00000	390,000	15.16	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		186.00000	183,000	17.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		814.00000	818,000	17.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		505.00000	502,000	14.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		233.00000	237,000	14.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		257.00000	254,000	16.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		585.00000	589,000	16.08	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		303.00000	300,000	15.62	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		481.00000	485,000	15.62	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,104.00000	1,101,000	13.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		32.00000	36,000	13.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		930.00000	927,000	13.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		58.00000	62,000	13.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		650.00000	648,000	15.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		411.00000	414,000	15.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		626.00000	624,000	15.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		437.00000	440,000	15.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		675.00000	673,000	15.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		386.00000	389,000	15.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		603.00000	601,000	15.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		464.00000	467,000	15.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		465.00000	463,000	16.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		676.00000	679,000	16.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		909.00000	906,000	14.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		220.00000	222,000	14.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		500.00000	498,000	16.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		611.00000	614,000	16.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		348.00000	347,000	17.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		959.00000	963,000	17.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		701.00000	698,000	15.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		362.00000	364,000	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		978.00000	976,000	14.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		189.00000	192,000	14.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		538.00000	536,000	16.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		549.00000	552,000	16.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		842.00000	839,000	14.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		253.00000	255,000	14.89	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		670.00000	669,000	16.65	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		718.00000	718,000	16.65	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		651.00000	650,000	16.74	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		749.00000	749,000	16.74	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		690.00000	688,000	16.55	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		688.00000	687,000	16.55	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>18,595</b>
<b>Total £ / R</b>										<b>147,612,804.80</b>	<b>12,859</b>	<b>58,757</b>
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09270	0.09270			977,614.20	10,546	12,308
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09400	0.09400			478,460.00	5,090	5,290
<b>Total ¥ / R Future</b>										<b>1,456,074.20</b>	<b>15,636</b>	<b>17,598</b>
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,270.00000	1,270,000	26.90	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	26.90	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		294.00000	294,000	16.56	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		24.00000	24,000	16.56	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,270.00000	2,270,000	31.61	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	31.61	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	40.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,730.00000	1,140,730,000	40.05	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,414.00000	1,413,000	17.40	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		14.00000	13,000	17.40	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		580.00000	578,000	17.54	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		180.00000	178,000	17.54	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,403.00000	2,403,000	23.58	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		3.00000	3,000	23.58	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>1,456,074.20</b>	<b>15,636</b>	<b>17,598</b>
€ / R	On	19/09/2011	Foreign Exchange Future			10.05760	10.03340			264,796,492.80	26,328	60,590
€ / R	On	19/12/2011	Foreign Exchange Future			10.17790	10.15350			135,712,118.60	13,334	19,647
€ / R	On	19/03/2012	Foreign Exchange Future			10.29000	10.26510			20,580.00	2	8,114
<b>Total € / R Future</b>										<b>400,529,191.40</b>	<b>39,664</b>	<b>88,351</b>
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		393.00000	415,000	15.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		10.00000	7,000	15.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		347.00000	369,000	14.86	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		14.00000	11,000	14.86	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		440.00000	463,000	15.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		7.00000	5,000	15.42	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		28.00000	21,000	14.31	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		261.00000	279,000	14.31	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		383.00000	357,000	15.17	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		16.00000	15,000	15.17	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		734.00000	758,000	17.06	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	9.30	Put		1.00000	0,000	17.06	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		36.00000	35,000	14.20	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		253.00000	227,000	14.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		121.00000	127,000	13.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		88.00000	69,000	13.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		5.00000	4,000	16.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		622.00000	596,000	16.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		635.00000	659,000	16.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		2.00000	1,000	16.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		7.00000	6,000	16.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		524.00000	498,000	16.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		6.00000	5,000	16.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		573.00000	547,000	16.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		10.00000	9,000	15.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		477.00000	451,000	15.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		1.00000	1,000	20.79	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		1,068.00000	1,043,000	20.79	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		1.00000	0,000	21.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		1,118.00000	1,092,000	21.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Call		0.00000	0,000	25.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Put		1,567.00000	1,542,000	25.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		2.00000	2,000	18.66	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		819.00000	794,000	18.66	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Call		21.00000	20,000	14.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Put		338.00000	312,000	14.84	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		46.00000	46,000	13.88	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Put		213.00000	188,000	13.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		507.00000	520,000	13.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		154.00000	142,000	13.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		477.00000	489,000	13.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		174.00000	161,000	13.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		539.00000	553,000	13.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		136.00000	125,000	13.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		394.00000	403,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		241.00000	225,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		686.00000	702,000	13.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		83.00000	74,000	13.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		894.00000	914,000	13.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		41.00000	36,000	13.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		808.00000	827,000	13.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		55.00000	49,000	13.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		52.00000	51,000	20.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,649.00000	1,623,000	20.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		420.00000	430,000	14.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		217.00000	202,000	14.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		60.00000	60,000	19.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,507.00000	1,482,000	19.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		725.00000	743,000	13.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		72.00000	65,000	13.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		113.00000	114,000	17.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		960.00000	936,000	17.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		284.00000	289,000	14.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		381.00000	361,000	14.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		57.00000	57,000	20.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,554.00000	1,529,000	20.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		250.00000	254,000	15.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		447.00000	426,000	15.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		369.00000	377,000	14.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		266.00000	249,000	14.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		647.00000	663,000	13.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		94.00000	85,000	13.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		91.00000	91,000	18.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		1,138.00000	1,113,000	18.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		324.00000	330,000	14.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		321.00000	302,000	14.65	120,800.00	400	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		534.00000	543,000	14.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		369.00000	353,000	14.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		511.00000	520,000	15.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		396.00000	380,000	15.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		558.00000	568,000	14.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		343.00000	328,000	14.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,278.00000	1,300,000	14.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		63.00000	60,000	14.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		467.00000	475,000	15.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		452.00000	435,000	15.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		693.00000	707,000	14.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		228.00000	217,000	14.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,323.00000	1,345,000	14.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		58.00000	55,000	14.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		636.00000	648,000	14.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		271.00000	258,000	14.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		345.00000	350,000	16.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		680.00000	660,000	16.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		304.00000	308,000	16.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		789.00000	768,000	16.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		447.00000	454,000	15.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		482.00000	464,000	15.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		230.00000	232,000	17.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,065.00000	1,042,000	17.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		170.00000	171,000	18.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,405.00000	1,381,000	18.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		269.00000	272,000	16.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		904.00000	882,000	16.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		142.00000	143,000	19.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,627.00000	1,603,000	19.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		259.00000	261,000	17.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		944.00000	921,000	17.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		867.00000	884,000	14.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		152.00000	144,000	14.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		197.00000	199,000	18.07	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		1,232.00000	1,209,000	18.07	0.00	0	0
<b>Total € / R Option</b>										<b>120,800.00</b>	<b>400</b>	<b>23,700</b>
<b>Total € / R</b>										<b>400,649,991.40</b>	<b>40,064</b>	<b>112,051</b>
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.20080	7.18440			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		505.00000	518,000	15.44	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.70	Put		21.00000	17,000	15.44	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Call		461.00000	474,000	15.37	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Put		27.00000	23,000	15.37	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Call		550.00000	564,000	15.52	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Put		16.00000	13,000	15.52	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Put		88.00000	81,000	15.98	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Call		272.00000	282,000	15.98	0.00	0	14,286
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Put		321.00000	310,000	18.64	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Call		105.00000	111,000	18.64	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			7.58750	7.51090			303,500.00	40	26,285
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.59800	7.52220			1,701,952.00	224	1,205
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.61170	7.53770			53,281.90	7	1,680
<b>Total AU\$ / R Future</b>										<b>2,058,733.90</b>	<b>271</b>	<b>29,170</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		861.00000	938,000	23.00	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		0.00000	1,000	23.00	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		811.00000	888,000	22.69	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		0.00000	1,000	22.69		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		911.00000	988,000	23.31		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		0.00000	1,000	23.31		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		78.00000	126,000	13.58		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		67.00000	39,000	13.58		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		109.00000	164,000	14.06		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		48.00000	27,000	14.06		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		513.00000	589,000	19.50		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		2.00000	2,000	19.50		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		318.00000	391,000	16.47		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		7.00000	4,000	16.47		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		57.00000	92,000	13.09		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		96.00000	55,000	13.09		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		366.00000	440,000	17.23		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		5.00000	3,000	17.23		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		3.00000	5,000	15.93		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		442.00000	368,000	15.93		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		761.00000	838,000	22.38		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		0.00000	1,000	22.38		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		2.00000	3,000	16.40		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		491.00000	416,000	16.40		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		712.00000	788,000	22.08		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		1.00000	1,000	22.08		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		414.00000	489,000	17.98		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		3.00000	2,000	17.98		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		1.00000	1,000	18.29		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		640.00000	564,000	18.29		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		145.00000	206,000	14.54		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		34.00000	19,000	14.54		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		2.00000	3,000	17.03		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		541.00000	466,000	17.03		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		883.00000	959,000	15.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		11.00000	11,000	15.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		836.00000	912,000	15.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		14.00000	14,000	15.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		934.00000	1,007,000	15.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		12.00000	9,000	15.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		219.00000	261,000	13.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		197.00000	163,000	13.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		335.00000	388,000	13.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		113.00000	90,000	13.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		449.00000	496,000	12.89		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		161.00000	134,000	12.89		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		419.00000	463,000	12.93		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		181.00000	151,000	12.93		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		481.00000	530,000	12.85		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		143.00000	118,000	12.85		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		362.00000	402,000	13.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		224.00000	190,000	13.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		667.00000	726,000	13.17		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		79.00000	64,000	13.17		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		216.00000	239,000	13.56		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		428.00000	377,000	13.56		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		336.00000	373,000	13.03		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		248.00000	211,000	13.03		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		627.00000	685,000	13.11		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		89.00000	73,000	13.11		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,352.00000	1,423,000	15.78		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		14.00000	11,000	15.78		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>2,058,733.90</b>	<b>271</b>	<b>29,170</b>
CAD/ R On 19/09/2011 Foreign Exchange Future			7.24370	7.21260				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.31970	7.28840				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		41.00000	48,000	9.78		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		78.00000	54,000	9.78		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		27.00000	31,000	10.30		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		114.00000	87,000	10.30		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		62.00000	78,000	10.23		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		49.00000	34,000	10.23		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		0.00000	0,000	16.12		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		587.00000	556,000	16.12		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		1.00000	1,000	15.45		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		538.00000	507,000	15.45		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		0.00000	0,000	16.80	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		637.00000	606,000	16.80	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		3.00000	3,000	12.90	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		340.00000	309,000	12.90	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		613.00000	644,000	15.98	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	15.98	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		315.00000	345,000	12.94	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		2.00000	1,000	12.94	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	18.14	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		737.00000	706,000	18.14	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		196.00000	211,000	11.29	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		158.00000	141,000	11.29	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		171.00000	185,000	11.31	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		183.00000	165,000	11.31	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		223.00000	240,000	11.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		135.00000	120,000	11.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		77.00000	85,000	13.23	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		439.00000	415,000	13.23	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		517.00000	543,000	11.45	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		29.00000	23,000	11.45	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		86.00000	94,000	12.95	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		398.00000	374,000	12.95	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		474.00000	499,000	11.34	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		36.00000	29,000	11.34	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		136.00000	148,000	11.86	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		248.00000	228,000	11.86	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		432.00000	456,000	11.23	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		44.00000	36,000	11.23	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		121.00000	132,000	12.13	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		283.00000	262,000	12.13	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			0.00030	0.00050			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			0.30210	0.28670			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			8.33150	8.34780			0.00	0	18
CHF / R	On	19/12/2011	Foreign Exchange Future			8.46090	8.48230			0.00	0	266
<b>Total CHF / R Future</b>										<b>0.00</b>	<b>0</b>	<b>284</b>
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		699.00000	682,000	19.65	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		1.00000	1,000	19.65	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		649.00000	633,000	19.20	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		1.00000	2,000	19.20	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		749.00000	732,000	20.11	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		1.00000	1,000	20.11	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Call		84.00000	74,000	17.26	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Put		136.00000	143,000	17.26	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		5.00000	3,000	22.26		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		707.00000	722,000	22.26		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		6.00000	3,000	21.80		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		658.00000	672,000	21.80		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		551.00000	534,000	18.29		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		3.00000	3,000	18.29		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		7.00000	4,000	21.34		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		609.00000	623,000	21.34		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		16.00000	9,000	19.95		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		468.00000	478,000	19.95		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		12.00000	7,000	20.41		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		514.00000	526,000	20.41		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		4.00000	2,000	22.72		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		756.00000	771,000	22.72		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		2.00000	1,000	23.83		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		904.00000	920,000	23.83		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		501.00000	485,000	17.83		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		3.00000	4,000	17.83		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		396.00000	396,000	17.38		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		214.00000	235,000	17.38		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		371.00000	371,000	17.54		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		239.00000	260,000	17.54		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		422.00000	422,000	17.22		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		190.00000	211,000	17.22		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		306.00000	305,000	18.06		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		324.00000	344,000	18.06	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		478.00000	478,000	16.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		146.00000	167,000	16.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		654.00000	648,000	16.37	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		72.00000	87,000	16.37	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		288.00000	286,000	18.26	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		356.00000	375,000	18.26	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		190.00000	183,000	19.65	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		608.00000	622,000	19.65	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		109.00000	99,000	21.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		1,027.00000	1,038,000	21.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		143.00000	135,000	20.66	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		811.00000	824,000	20.66	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		326.00000	325,000	17.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		294.00000	314,000	17.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		579.00000	575,000	16.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		97.00000	114,000	16.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		776.00000	766,000	16.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		44.00000	55,000	16.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		213.00000	208,000	19.25	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		531.00000	547,000	19.25	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		862.00000	851,000	16.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		30.00000	40,000	16.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		240.00000	236,000	18.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		458.00000	475,000	18.86	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		179.00000	172,000	19.85	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		647.00000	661,000	19.85	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		271.00000	269,000	18.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		389.00000	408,000	18.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		103.00000	93,000	21.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		1,071.00000	1,082,000	21.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		135.00000	127,000	20.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		853.00000	866,000	20.86	0.00	0	0
<b>Total CHF / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>										<b>0.00</b>	<b>0</b>	<b>284</b>
RAIN	On	19/09/2011	Foreign Exchange Future			14,543.13000	14,518.48000			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			1.12060	1.11860			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.13540	1.13300			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		248.00000	257,000	15.98	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		62.00000	51,000	15.98	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		48.00000	47,000	18.33	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		362.00000	341,000	18.33	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		691.00000	710,000	18.62	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		5.00000	4,000	18.62	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		572.00000	589,000	16.30	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		242.00000	235,000	16.30	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		340.00000	355,000	17.52	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		510.00000	501,000	17.52	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		924.00000	942,000	15.88	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		94.00000	88,000	15.88	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>1,008,833,262.50</b>	<b>131,954</b>	<b>543,659</b>
<b>Total Options</b>							<b>120,800.00</b>	<b>400</b>	<b>346,536</b>
<b>Grand Total:</b>							<b>1,008,954,062.50</b>	<b>132,354</b>	<b>890,195</b>