

## Currency Derivatives Daily MTM Report

Daily summary for: 14/06/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/09/2011 Foreign Exchange Future			6.85670	6.88640			56,478,637.90	8,237	351,732
\$ / R On 19/12/2011 Foreign Exchange Future			6.95150	6.98150			86,483,611.50	12,441	43,958
\$ / R On 19/03/2012 Foreign Exchange Future			7.05100	7.08170			0.00	0	13,308
\$ / R On 18/06/2012 Foreign Exchange Future			7.15600	7.18690			3,578,000.00	500	2,000
\$ / R On 17/09/2012 Foreign Exchange Future			7.26820	7.29940			0.00	0	0
\$ / R On 14/12/2012 Foreign Exchange Future			7.37670	7.40810			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			8.35660	8.39070			0.00	0	0
<b>Total \$ / R Future</b>							<b>146,540,249.40</b>	<b>21,178</b>	<b>410,998</b>
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		26.00000	25,000	21.00	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		1,190.00000	1,218,000	21.00	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Call		24.00000	23,000	21.27	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Put		1,238.00000	1,266,000	21.27	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		28.00000	26,000	20.74	0.00	0	3,000
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		1,142.00000	1,169,000	20.74	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Put		953.00000	979,000	19.69	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Call		39.00000	36,000	19.69	0.00	0	2,800

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		77.00000	72,000	17.58	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		591.00000	615,000	17.58	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		256.00000	236,000	14.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		170.00000	179,000	14.73	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		204.00000	190,000	14.94	997,500.00	5,250	5,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		218.00000	233,000	14.94	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		635.00000	659,000	17.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		71.00000	66,000	17.84	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		768.00000	793,000	18.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		54.00000	50,000	18.63	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		316.00000	295,000	14.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		130.00000	138,000	14.85	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		97.00000	103,000	14.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		383.00000	360,000	14.97	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		351.00000	371,000	15.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		137.00000	128,000	15.99	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,916.00000	2,944,000	26.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		2.00000	1,000	26.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		507.00000	530,000	17.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		93.00000	87,000	17.05	0.00	0	500
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		427.00000	448,000	16.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		113.00000	105,000	16.52	551,250.00	5,250	5,250
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		189.00000	181,000	16.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		558.00000	580,000	16.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		178.00000	170,000	17.01	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	7.40	Put		597.00000	619,000	17.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		202.00000	192,000	16.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		521.00000	541,000	16.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		197.00000	207,000	15.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		428.00000	408,000	15.11	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,109.00000	1,135,000	19.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		90.00000	86,000	19.48	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		316.00000	332,000	15.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		297.00000	283,000	15.37	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		484.00000	504,000	16.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		215.00000	205,000	16.39	0.00	0	500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		396.00000	381,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		350.00000	366,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		375.00000	361,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		379.00000	396,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		421.00000	405,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		325.00000	340,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		414.00000	398,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		332.00000	347,000	15.20	0.00	0	1,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		425.00000	411,000	15.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		488.00000	505,000	15.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		407.00000	394,000	15.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		520.00000	538,000	15.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		443.00000	429,000	15.65	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		456.00000	473,000	15.65	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	7.20	Call		563.00000	545,000	15.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		464.00000	477,000	15.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		541.00000	522,000	15.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		492.00000	504,000	15.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		587.00000	568,000	15.69	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		438.00000	450,000	15.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		520.00000	536,000	15.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		519.00000	504,000	15.93	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		484.00000	471,000	16.83	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		776.00000	794,000	16.83	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		470.00000	457,000	16.95	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		812.00000	830,000	16.95	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		500.00000	486,000	16.71	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		742.00000	759,000	16.71	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		996.00000	1,016,000	17.55	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		404.00000	393,000	17.55	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,067.00000	1,049,000	17.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,176.00000	1,192,000	17.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,051.00000	1,033,000	17.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,210.00000	1,226,000	17.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,084.00000	1,066,000	17.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,143.00000	1,159,000	17.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		859.00000	873,000	17.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,250.00000	1,230,000	17.15	0.00	0	200
<b>Total \$ / R Option</b>										<b>1,548,750.00</b>	<b>10,500</b>	<b>110,269</b>

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total \$ / R</b>									<b>148,088,999.40</b>	<b>31,678</b>	<b>521,267</b>
\$ / R MAXOn	19/09/2011	Foreign Exchange Future			6.85670	6.88640			41,140.20	6	407
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			6.95150	6.98150			0.00	0	0
<b>Total \$ / R MAXI Future</b>									<b>41,140.20</b>	<b>6</b>	<b>407</b>
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		13,745.00000	12,803,000	15.99	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		35,105.00000	37,133,000	15.99	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		12,466.00000	11,606,000	16.26	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		38,826.00000	40,936,000	16.26	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		15,163.00000	14,132,000	15.73	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		31,523.00000	33,462,000	15.73	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		29,650.00000	28,310,000	15.37	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		31,500.00000	33,160,000	15.37	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		27,779.00000	26,517,000	15.57	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		34,629.00000	36,367,000	15.57	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		32,023.00000	30,231,000	15.16	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		28,873.00000	30,081,000	15.16	0.00	0	0
<b>Total \$ / R MAXI Option</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>									<b>41,140.20</b>	<b>6</b>	<b>407</b>
£ / R	On 19/09/2011	Foreign Exchange Future			11.23060	11.21430			11,230.60	1	34,382
£ / R	On 19/12/2011	Foreign Exchange Future			11.37120	11.35470			0.00	0	9,537
£ / R	On 19/03/2012	Foreign Exchange Future			11.51700	11.50150			0.00	0	0
£ / R	On 18/06/2012	Foreign Exchange Future			11.67100	11.65400			0.00	0	0
<b>Total £ / R Future</b>									<b>11,230.60</b>	<b>1</b>	<b>43,919</b>
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		211.00000	216,000	14.27	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		497.00000	485,000	14.27	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		196.00000	201,000	14.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		532.00000	520,000	14.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		227.00000	232,000	14.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		463.00000	451,000	14.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		169.00000	173,000	14.59	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		605.00000	592,000	14.59	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		87.00000	88,000	15.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		973.00000	957,000	15.53	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		217.00000	210,000	13.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		431.00000	441,000	13.64	0.00	0	3,455
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		355.00000	362,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		650.00000	641,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		340.00000	346,000	14.93	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		685.00000	675,000	14.93	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		372.00000	379,000	14.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		617.00000	608,000	14.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		217.00000	221,000	15.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,062.00000	1,050,000	15.91	0.00	0	250
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		603.00000	613,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		552.00000	546,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		580.00000	590,000	14.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		579.00000	573,000	14.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		627.00000	637,000	14.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		526.00000	520,000	14.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		619.00000	627,000	15.11	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		815.00000	806,000	15.11	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		601.00000	609,000	15.19	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		847.00000	838,000	15.19	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		637.00000	646,000	15.04	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		783.00000	775,000	15.04	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>7,660</b>
<b>Total £ / R</b>										<b>11,230.60</b>	<b>1</b>	<b>51,579</b>
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08520	0.08590			0.00	0	12,290
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08650	0.08720			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>12,290</b>
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		661.00000	603,000	15.69	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		71.00000	83,000	15.69	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		183.00000	162,000	19.50	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		593.00000	642,000	19.50	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,592.00000	1,522,000	16.09	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	16.09	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	27.44	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,410.00000	1,141,480,000	27.44	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		851.00000	798,000	16.36	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		131.00000	148,000	16.36	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		361.00000	336,000	19.47	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		641.00000	686,000	19.47	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,728.00000	1,659,000	15.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		8.00000	9,000	15.46	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>12,290</b>
€ / R	On	19/09/2011	Foreign Exchange Future			9.90020	9.87470			18,780,679.40	1,897	56,137
€ / R	On	19/12/2011	Foreign Exchange Future			10.00780	9.98220			0.00	0	4,736
€ / R	On	19/03/2012	Foreign Exchange Future			10.12100	10.09590			0.00	0	5,000
<b>Total € / R Future</b>										<b>18,780,679.40</b>	<b>1,897</b>	<b>65,873</b>
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		385.00000	401,000	12.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		160.00000	151,000	12.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		355.00000	369,000	12.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		180.00000	169,000	12.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		418.00000	434,000	12.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		143.00000	134,000	12.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		223.00000	211,000	12.72	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		298.00000	311,000	12.72	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		635.00000	613,000	14.32	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		110.00000	113,000	14.32	0.00	0	3,590
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		477.00000	492,000	13.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		295.00000	284,000	13.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		450.00000	464,000	13.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		318.00000	306,000	13.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		506.00000	521,000	13.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		274.00000	263,000	13.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		478.00000	488,000	13.55	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		482.00000	467,000	13.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		459.00000	468,000	13.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		513.00000	497,000	13.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		502.00000	512,000	13.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		456.00000	441,000	13.54	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>7,180</b>
<b>Total € / R</b>										<b>18,780,679.40</b>	<b>1,897</b>	<b>73,053</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.23770	7.18960			0.00	0	28,046
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.25260	7.20510			0.00	0	889
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.27180	7.22500			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>28,935</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		565.00000	610,000	12.85	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		25.00000	22,000	12.85	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		521.00000	564,000	12.65	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		31.00000	26,000	12.65	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		611.00000	656,000	13.05	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		21.00000	18,000	13.05	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		612.00000	652,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		57.00000	49,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		572.00000	611,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		67.00000	58,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		653.00000	694,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		48.00000	41,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		133.00000	149,000	12.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		428.00000	396,000	12.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		277.00000	296,000	11.27		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		302.00000	274,000	11.27		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		257.00000	275,000	11.39		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		332.00000	303,000	11.39		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		297.00000	322,000	11.30		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		272.00000	250,000	11.30		0.00	0	0
<b>Total AU\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>								<b>0.00</b>	<b>0</b>	<b>28,935</b>
CAD/ R On 19/09/2011 Foreign Exchange Future			7.06660	7.02880				0.00	0	800
CAD/ R On 19/12/2011 Foreign Exchange Future			7.14710	7.10850				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>800</b>
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		90.00000	100,000	12.04		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		311.00000	283,000	12.04		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		78.00000	87,000	12.21		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		349.00000	320,000	12.21		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		104.00000	115,000	11.86		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		275.00000	248,000	11.86		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		197.00000	212,000	12.61		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		339.00000	315,000	12.61		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		181.00000	194,000	12.75		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		373.00000	347,000	12.75		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		215.00000	230,000	12.47		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		307.00000	283,000	12.47		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>800</b>
CF CANDO 19/09/2011 Foreign Exchange Future			0.02960	0.02640				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 19/09/2011 Foreign Exchange Future			0.11270	0.11810				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			8.13830	8.23310				16,276.60	2	952
CHF / R On 19/12/2011 Foreign Exchange Future			8.25640	8.35210				0.00	0	50
<b>Total CHF / R Future</b>								<b>16,276.60</b>	<b>2</b>	<b>1,002</b>
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		643.00000	565,000	15.27		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		60.00000	77,000	15.27		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		603.00000	527,000	15.29		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		70.00000	89,000	15.29		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		685.00000	604,000	15.25		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		52.00000	66,000	15.25		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		401.00000	354,000	15.86		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		349.00000	398,000	15.86		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		378.00000	336,000	16.01		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		376.00000	430,000	16.01		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		425.00000	374,000	15.71		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		323.00000	368,000	15.71		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>16,276.60</b>	<b>2</b>	<b>1,002</b>
RAIN	On	19/09/2011	Foreign Exchange Future			14,005.99000	14,023.67000				0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.06060	1.06450				0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.07800	1.08280				0.00	0	0
<b>Total YUAN/R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		194.00000	181,000	15.42		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		549.00000	575,000	15.42		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		98.00000	91,000	16.85		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		953.00000	985,000	16.85		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		384.00000	361,000	14.08		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		239.00000	255,000	14.08		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		400.00000	379,000	15.44		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		572.00000	599,000	15.44		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		258.00000	244,000	16.57		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		930.00000	964,000	16.57		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		624.00000	593,000	14.43		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		296.00000	313,000	14.43		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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>165,389,576.20</b>	<b>23,084</b>	<b>608,510</b>
<b>Total Options</b>							<b>1,548,750.00</b>	<b>10,500</b>	<b>125,109</b>
<b>Grand Total:</b>							<b>166,938,326.20</b>	<b>33,584</b>	<b>733,619</b>