

## Currency Derivatives Daily MTM Report

Daily summary for: 05/07/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future			6.80570	6.79130			560,687,594.50	82,385	339,100
\$ / R	On	19/12/2011	Foreign Exchange Future			6.89860	6.88400			1,172,762.00	170	44,403
\$ / R	On	19/03/2012	Foreign Exchange Future			6.99530	6.98010			720,515.90	103	13,511
\$ / R	On	18/06/2012	Foreign Exchange Future			7.09880	7.08420			0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Future			7.20500	7.19390			0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Future			7.30790	7.30070			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			8.26090	8.28690			0.00	0	0
<b>Total \$ / R Future</b>										<b>562,580,872.40</b>	<b>82,658</b>	<b>399,014</b>
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		13.00000	12,000	21.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,272.00000	1,256,000	21.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		12.00000	11,000	21.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,321.00000	1,305,000	21.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		14.00000	13,000	20.90	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		1,223.00000	1,207,000	20.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		1,028.00000	1,013,000	19.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		19.00000	19,000	19.74	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		43.00000	42,000	17.43	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		652.00000	636,000	17.43	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		172.00000	176,000	13.95	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		181.00000	170,000	13.95	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		136.00000	138,000	14.53	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		245.00000	232,000	14.53	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		698.00000	682,000	17.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		39.00000	38,000	17.71	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		837.00000	822,000	18.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		28.00000	28,000	18.58	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		226.00000	231,000	14.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		135.00000	125,000	14.06	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		97.00000	89,000	14.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		288.00000	295,000	14.17	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		394.00000	379,000	15.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		85.00000	85,000	15.69	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		3,009.00000	2,994,000	25.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	25.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		563.00000	547,000	16.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		54.00000	53,000	16.85	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		476.00000	461,000	16.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		67.00000	67,000	16.27	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		81.00000	74,000	14.23	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		322.00000	330,000	14.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		198.00000	202,000	14.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		157.00000	146,000	14.01	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		212.00000	200,000	14.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		153.00000	156,000	14.24	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		744.00000	728,000	18.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		35.00000	34,000	18.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		121.00000	122,000	14.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		280.00000	266,000	14.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		26.00000	25,000	18.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		885.00000	869,000	18.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		76.00000	76,000	15.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		435.00000	420,000	15.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		107.00000	108,000	15.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		316.00000	302,000	15.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		436.00000	446,000	14.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		45.00000	40,000	14.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		21.00000	20,000	19.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		980.00000	964,000	19.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,042.00000	1,057,000	15.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		1.00000	1,000	15.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		60.00000	60,000	16.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		519.00000	504,000	16.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		31.00000	31,000	18.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		790.00000	775,000	18.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		993.00000	1,007,000	15.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		2.00000	1,000	15.04	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		11.00000	10,000	21.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,370.00000	1,354,000	21.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		943.00000	958,000	14.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		2.00000	2,000	14.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		23.00000	23,000	19.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		932.00000	917,000	19.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		0.00000	532,000	14.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		0.00000	26,000	14.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		0.00000	1,107,000	15.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	1,000	15.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		0.00000	96,000	15.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		0.00000	340,000	15.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		144.00000	146,000	16.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		610.00000	597,000	16.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		135.00000	136,000	17.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		651.00000	637,000	17.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		154.00000	156,000	16.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		570.00000	557,000	16.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		213.00000	205,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		347.00000	354,000	14.84	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,182.00000	1,166,000	19.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		66.00000	65,000	19.62	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		351.00000	340,000	15.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		235.00000	239,000	15.28	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		531.00000	518,000	16.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		165.00000	167,000	16.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		776.00000	789,000	14.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		42.00000	40,000	14.81	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		735.00000	720,000	17.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		119.00000	119,000	17.45	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		539.00000	549,000	14.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		105.00000	100,000	14.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		575.00000	586,000	14.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		91.00000	87,000	14.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		693.00000	705,000	14.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		59.00000	56,000	14.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		62.00000	62,000	19.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,228.00000	1,213,000	19.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		954.00000	968,000	14.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		20.00000	19,000	14.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		126.00000	128,000	17.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		692.00000	679,000	17.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		376.00000	383,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		192.00000	184,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		320.00000	326,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		236.00000	227,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		73.00000	73,000	19.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		1,089.00000	1,074,000	19.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		92.00000	93,000	18.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		908.00000	894,000	18.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		295.00000	300,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		261.00000	251,000	14.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		652.00000	664,000	14.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		68.00000	65,000	14.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		613.00000	625,000	14.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		79.00000	76,000	14.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		909.00000	923,000	14.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		25.00000	24,000	14.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		0.00000	82,000	18.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		0.00000	983,000	18.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		0.00000	105,000	17.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		0.00000	806,000	17.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		0.00000	445,000	14.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	146,000	14.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		0.00000	1,063,000	15.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	14,000	15.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		333.00000	336,000	15.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		389.00000	377,000	15.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		316.00000	318,000	15.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		422.00000	409,000	15.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		353.00000	357,000	15.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		359.00000	348,000	15.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		347.00000	350,000	15.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		367.00000	355,000	15.02	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		294.00000	297,000	15.56	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	7.15	Put		464.00000	452,000	15.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		264.00000	266,000	15.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		534.00000	521,000	15.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		446.00000	452,000	14.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		266.00000	257,000	14.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		279.00000	281,000	15.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		499.00000	486,000	15.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		474.00000	480,000	14.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		244.00000	235,000	14.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		194.00000	194,000	16.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		764.00000	749,000	16.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		133.00000	132,000	18.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		1,103.00000	1,087,000	18.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		226.00000	227,000	16.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		646.00000	632,000	16.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		99.00000	98,000	19.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,419.00000	1,403,000	19.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		503.00000	510,000	14.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		223.00000	215,000	14.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		95.00000	94,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,465.00000	1,449,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		420.00000	425,000	14.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		290.00000	280,000	14.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		127.00000	127,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,147.00000	1,132,000	18.60	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		311.00000	313,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		431.00000	418,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		533.00000	541,000	14.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		203.00000	196,000	14.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		215.00000	215,000	16.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		685.00000	670,000	16.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		0.00000	107,000	19.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		0.00000	1,312,000	19.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		0.00000	145,000	18.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		0.00000	1,000,000	18.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		368.00000	372,000	15.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		534.00000	523,000	15.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		352.00000	356,000	16.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		568.00000	557,000	16.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		385.00000	389,000	15.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		501.00000	490,000	15.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		494.00000	497,000	15.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		500.00000	492,000	15.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		475.00000	478,000	15.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		531.00000	523,000	15.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		515.00000	518,000	15.62	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		471.00000	463,000	15.62	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		564.00000	555,000	15.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		458.00000	460,000	15.95	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		430.00000	428,000	16.81	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		829.00000	820,000	16.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		416.00000	415,000	16.93	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		865.00000	857,000	16.93	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		444.00000	442,000	16.69	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		793.00000	784,000	16.69	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,056.00000	1,047,000	17.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		357.00000	355,000	17.54	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,004.00000	983,000	17.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,217.00000	1,222,000	17.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		989.00000	967,000	17.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,252.00000	1,256,000	17.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,020.00000	998,000	17.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,183.00000	1,187,000	17.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		893.00000	896,000	17.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,180.00000	1,157,000	17.05	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>152,149</b>
<b>Total \$ / R</b>										<b>562,580,872.40</b>	<b>82,658</b>	<b>551,163</b>
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.80570	6.79130			0.00	0	321
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			6.89860	6.88400			0.00	0	20
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>341</b>
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		8,484.00000	8,510,000	15.69	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Put		39,354.00000	37,940,000	15.69	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Call		7,552.00000	7,553,000	15.98	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Put		43,422.00000	41,983,000	15.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		9,540.00000	9,597,000	15.40	0.00	0	0	
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		35,410.00000	34,027,000	15.40	0.00	0	0	
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		23,479.00000	23,854,000	15.28	0.00	0	0	
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		35,079.00000	33,994,000	15.28	0.00	0	0	
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		21,867.00000	22,202,000	15.50	0.00	0	0	
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		38,467.00000	37,342,000	15.50	0.00	0	0	
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		25,218.00000	25,636,000	15.06	0.00	0	0	
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		31,818.00000	30,776,000	15.06	0.00	0	0	
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>										<b>0.00</b>	<b>0</b>	<b>341</b>
£ / R	On 19/09/2011	Foreign Exchange Future			10.94780	10.89610			8,802,031.20	804	47,282	
£ / R	On 19/12/2011	Foreign Exchange Future			11.08520	11.03270			5,653,452.00	510	9,967	
£ / R	On 19/03/2012	Foreign Exchange Future			11.22750	11.17390			561,375.00	50	2,814	
£ / R	On 18/06/2012	Foreign Exchange Future			11.37840	11.32510			0.00	0	0	
<b>Total £ / R Future</b>										<b>15,016,858.20</b>	<b>1,364</b>	<b>60,063</b>
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		81.00000	89,000	13.86	0.00	0	0	
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		685.00000	641,000	13.86	0.00	0	200	
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		73.00000	81,000	14.00	0.00	0	0	
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		727.00000	683,000	14.00	0.00	0	0	
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Call		89.00000	97,000	13.72	0.00	0	0	
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Put		643.00000	599,000	13.72	0.00	0	0	
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Call		61.00000	67,000	14.28	0.00	0	8,945	
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Put		815.00000	769,000	14.28	0.00	0	100	
£ / R	On 19/09/2011	Foreign Exchange Option	12.10	Call		27.00000	29,000	15.52	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	12.10	Put		1,231.00000	1,181,000	15.52	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		308.00000	276,000	12.48	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		204.00000	224,000	12.48	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		497.00000	536,000	12.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		101.00000	88,000	12.84	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		224.00000	245,000	12.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		278.00000	247,000	12.34	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		446.00000	408,000	13.03	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		142.00000	156,000	13.03	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		270.00000	299,000	12.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		224.00000	201,000	12.45	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		374.00000	339,000	12.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		170.00000	187,000	12.75	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		155.00000	171,000	12.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		409.00000	373,000	12.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		38.00000	42,000	14.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		1,042.00000	994,000	14.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		50.00000	55,000	14.55	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		904.00000	857,000	14.55	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		46.00000	50,000	14.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		950.00000	902,000	14.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		129.00000	142,000	13.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		483.00000	444,000	13.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		328.00000	359,000	12.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		182.00000	161,000	12.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		55.00000	61,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		859.00000	813,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		42.00000	46,000	14.83	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		996.00000	948,000	14.83	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		391.00000	426,000	12.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		145.00000	128,000	12.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		217.00000	228,000	14.86	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		834.00000	793,000	14.86	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		206.00000	216,000	14.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		873.00000	831,000	14.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		228.00000	240,000	14.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		795.00000	755,000	14.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		124.00000	129,000	15.99	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,291.00000	1,244,000	15.99	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		312.00000	328,000	14.14	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		579.00000	543,000	14.14	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		168.00000	176,000	15.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,035.00000	991,000	15.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		196.00000	205,000	15.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		913.00000	870,000	15.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		718.00000	753,000	13.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		185.00000	168,000	13.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		590.00000	621,000	13.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		257.00000	236,000	13.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		436.00000	456,000	14.73	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	11.45	Put		712.00000	679,000	14.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		420.00000	439,000	14.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		746.00000	712,000	14.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		453.00000	473,000	14.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		679.00000	646,000	14.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		404.00000	422,000	14.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		780.00000	745,000	14.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		310.00000	324,000	15.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		1,036.00000	997,000	15.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		622.00000	653,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		448.00000	426,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		334.00000	349,000	15.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		960.00000	922,000	15.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		230.00000	240,000	16.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,356.00000	1,313,000	16.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		471.00000	492,000	14.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		647.00000	615,000	14.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		675.00000	707,000	14.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		401.00000	380,000	14.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		361.00000	376,000	15.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		887.00000	849,000	15.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		573.00000	602,000	14.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		499.00000	475,000	14.31	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		460.00000	476,000	15.17	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		985.00000	948,000	15.17	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	11.90	Call		446.00000	462,000	15.24	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		1,021.00000	984,000	15.24	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		475.00000	491,000	15.09	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		950.00000	913,000	15.09	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>22,300</b>
<b>Total £ / R</b>										<b>15,016,858.20</b>	<b>1,364</b>	<b>82,363</b>
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08400	0.08410			840.00	10	12,348
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08520	0.08530			0.00	0	0
<b>Total ¥ / R Future</b>										<b>840.00</b>	<b>10</b>	<b>12,348</b>
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		497.00000	487,000	15.74	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		87.00000	87,000	15.74	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		108.00000	93,000	19.14	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		698.00000	693,000	19.14	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,411.00000	1,403,000	17.89	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	3,000	17.89	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	24.83	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,590.00000	1,141,600,000	24.83	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		695.00000	726,000	18.67	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		165.00000	206,000	18.67	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		273.00000	295,000	21.10	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		743.00000	775,000	21.10	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,539.00000	1,544,000	18.42	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		9.00000	24,000	18.42	0.00	0	0
<b>Total ¥ / R Option</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 ¥ / R</b>										<b>840.00</b>	<b>10</b>	<b>12,348</b>
€ / R	On	19/09/2011	Foreign Exchange Future			9.82410	9.83450			21,917,567.10	2,231	58,892
€ / R	On	19/12/2011	Foreign Exchange Future			9.92950	9.94010			0.00	0	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			10.03680	10.04710			30,110.40	3	5,003
<b>Total € / R Future</b>										<b>21,947,677.50</b>	<b>2,234</b>	<b>68,823</b>
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		316.00000	307,000	11.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		132.00000	133,000	11.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		285.00000	276,000	11.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		151.00000	152,000	11.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		349.00000	340,000	11.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		115.00000	116,000	11.81	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		194.00000	195,000	11.60	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		228.00000	219,000	11.60	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		624.00000	630,000	13.05	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		58.00000	54,000	13.05	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		579.00000	569,000	12.12	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		45.00000	45,000	12.12	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		83.00000	78,000	12.64	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		499.00000	504,000	12.64	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		146.00000	139,000	11.96	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		312.00000	315,000	11.96	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		32.00000	30,000	13.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		848.00000	856,000	13.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		496.00000	487,000	12.02	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		62.00000	63,000	12.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		41.00000	38,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		757.00000	764,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		36.00000	34,000	13.59	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		802.00000	810,000	13.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		417.00000	411,000	12.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		277.00000	282,000	12.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		390.00000	385,000	12.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		300.00000	306,000	12.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		444.00000	438,000	12.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		254.00000	259,000	12.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		321.00000	316,000	13.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		381.00000	387,000	13.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		566.00000	559,000	12.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		176.00000	180,000	12.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		744.00000	736,000	12.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		104.00000	107,000	12.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		670.00000	662,000	12.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		130.00000	133,000	12.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		419.00000	415,000	13.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		472.00000	478,000	13.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		401.00000	396,000	13.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		504.00000	509,000	13.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		439.00000	434,000	13.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		442.00000	447,000	13.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,085.00000	1,076,000	12.70	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	9.05	Put		88.00000	89,000	12.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		366.00000	361,000	13.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		569.00000	574,000	13.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		566.00000	561,000	12.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		319.00000	324,000	12.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,128.00000	1,120,000	12.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		81.00000	83,000	12.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		513.00000	507,000	13.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		366.00000	370,000	13.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		267.00000	263,000	14.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		820.00000	826,000	14.31	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>23,700</b>
<b>Total € / R</b>										<b>21,947,677.50</b>	<b>2,234</b>	<b>92,523</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.21170	7.21110			2,524,095.00	350	25,666
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.22910	7.22760			1,438,590.90	199	890
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.25000	7.24720			29,000.00	4	4
<b>Total AU\$ / R Future</b>										<b>3,991,685.90</b>	<b>553</b>	<b>26,560</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		578.00000	575,000	12.45	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		17.00000	13,000	12.45	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		532.00000	529,000	12.22	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		21.00000	17,000	12.22	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		625.00000	623,000	12.68	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		14.00000	11,000	12.68	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		56.00000	47,000	11.16	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	7.50	Put		345.00000	335,000	11.16	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		66.00000	57,000	10.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		305.00000	295,000	10.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		279.00000	271,000	10.83	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		68.00000	59,000	10.83	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		147.00000	136,000	9.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		136.00000	124,000	9.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		47.00000	40,000	11.37	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		386.00000	378,000	11.37	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		176.00000	166,000	10.14	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		115.00000	104,000	10.14	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		13.00000	10,000	13.05	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		752.00000	748,000	13.05	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		487.00000	483,000	11.99	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		26.00000	21,000	11.99	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		11.00000	8,000	13.26	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		800.00000	796,000	13.26	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		443.00000	438,000	11.76	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		32.00000	26,000	11.76	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		208.00000	198,000	10.37	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		97.00000	86,000	10.37	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		7.00000	5,000	13.89	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		946.00000	943,000	13.89	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		78.00000	68,000	10.74	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		267.00000	256,000	10.74	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	8.05	Call		9.00000	7,000	13.47	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		848.00000	845,000	13.47	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		623.00000	623,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		45.00000	44,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		581.00000	582,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		53.00000	53,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		665.00000	666,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		37.00000	37,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		127.00000	127,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		399.00000	398,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		182.00000	182,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		254.00000	253,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		275.00000	266,000	10.93	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		278.00000	266,000	10.93	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		255.00000	246,000	11.06	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		308.00000	296,000	11.06	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		300.00000	291,000	10.96	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		253.00000	241,000	10.96	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		220.00000	210,000	11.33	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		373.00000	360,000	11.33	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		448.00000	442,000	11.14	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		151.00000	142,000	11.14	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		130.00000	121,000	12.27	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		633.00000	621,000	12.27	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		204.00000	194,000	11.46	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		407.00000	394,000	11.46		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		415.00000	409,000	11.11		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		168.00000	159,000	11.11		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,065.00000	1,067,000	11.90		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		18.00000	17,000	11.90		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>3,991,685.90</b>	<b>553</b>	<b>26,560</b>
CAD/ R On 19/09/2011 Foreign Exchange Future			7.06170	7.05030				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.14140	7.12970				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		68.00000	71,000	11.22		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		268.00000	259,000	11.22		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		57.00000	59,000	11.38		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		307.00000	297,000	11.38		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		82.00000	85,000	11.05		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		232.00000	223,000	11.05		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		8.00000	9,000	13.03		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		758.00000	747,000	13.03		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		10.00000	10,000	12.86		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		710.00000	698,000	12.86		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Call		7.00000	7,000	13.19		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Put		807.00000	795,000	13.19		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Call		22.00000	23,000	12.20		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Put		522.00000	511,000	12.20		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		470.00000	481,000	11.88	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		20.00000	19,000	11.88	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		228.00000	235,000	11.00	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		78.00000	73,000	11.00	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		5.00000	5,000	13.52	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		905.00000	893,000	13.52	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		180.00000	183,000	12.03	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		300.00000	292,000	12.03	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		164.00000	167,000	12.20	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		334.00000	326,000	12.20	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		198.00000	201,000	11.87	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		268.00000	260,000	11.87	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		85.00000	86,000	13.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		605.00000	595,000	13.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		429.00000	437,000	12.04	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		99.00000	96,000	12.04	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		93.00000	94,000	13.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		563.00000	553,000	13.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		394.00000	401,000	11.99	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		114.00000	110,000	11.99	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		135.00000	138,000	12.53	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		405.00000	397,000	12.53	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		360.00000	367,000	11.95	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		130.00000	126,000	11.95	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		123.00000	125,000	12.69	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	7.45	Put		443.00000	434,000	12.69	0.00	0	0
<b>Total CAD/ R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDO On 19/09/2011 Foreign Exchange Future			0.03880	0.03880			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			0.09530	0.09160			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			8.05230	8.00400			0.00	0	960
CHF / R On 19/12/2011 Foreign Exchange Future			8.16870	8.11950			0.00	0	25
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>985</b>
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		438.00000	471,000	14.81	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		84.00000	69,000	14.81	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		402.00000	433,000	14.75	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		98.00000	81,000	14.75	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		476.00000	510,000	14.87	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		72.00000	58,000	14.87	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		93.00000	97,000	15.42	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		489.00000	445,000	15.42	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		22.00000	22,000	17.53	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		1,068.00000	1,020,000	17.53	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		24.00000	24,000	17.36	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		1,020.00000	972,000	17.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		334.00000	361,000	14.62	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		130.00000	109,000	14.62	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		27.00000	27,000	17.20	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		973.00000	925,000	17.20	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		38.00000	39,000	16.72	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		834.00000	787,000	16.72	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		34.00000	35,000	16.88	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		880.00000	833,000	16.88	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		20.00000	20,000	17.69	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		1,116.00000	1,068,000	17.69	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		14.00000	14,000	18.17	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		1,260.00000	1,212,000	18.17	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		302.00000	327,000	14.55	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		148.00000	125,000	14.55	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		271.00000	281,000	15.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		452.00000	412,000	15.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		255.00000	264,000	15.60	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		486.00000	445,000	15.60	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		288.00000	299,000	15.28	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		419.00000	380,000	15.28	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		212.00000	220,000	16.08	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		593.00000	551,000	16.08	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		325.00000	339,000	14.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		356.00000	320,000	14.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		446.00000	468,000	14.55	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		227.00000	199,000	14.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		200.00000	207,000	16.24	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		631.00000	588,000	16.24	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		133.00000	136,000	17.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		914.00000	867,000	17.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		77.00000	78,000	18.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		1,358.00000	1,309,000	18.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		100.00000	102,000	18.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		1,131.00000	1,083,000	18.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		226.00000	234,000	15.92	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		557.00000	515,000	15.92	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		393.00000	412,000	14.72	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		274.00000	243,000	14.72	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		535.00000	561,000	14.31	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		166.00000	142,000	14.31	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		149.00000	153,000	17.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		830.00000	784,000	17.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		600.00000	629,000	14.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		131.00000	110,000	14.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		167.00000	172,000	16.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		748.00000	703,000	16.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		125.00000	128,000	17.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		956.00000	909,000	17.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		188.00000	194,000	16.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		669.00000	625,000	16.40	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	9.45	Call		73.00000	74,000	19.11	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		1,404.00000	1,355,000	19.11	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		95.00000	96,000	18.31	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		1,176.00000	1,127,000	18.31	0.00	0	0
<b>Total CHF / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>										<b>0.00</b>	<b>0</b>	<b>985</b>
RAIN	On	19/09/2011	Foreign Exchange Future			13,870.85000	13,865.40000			0.00	0	0
<b>Total RAIN Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.05330	1.05190			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.07100	1.06980			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		120.00000	118,000	15.05	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		601.00000	585,000	15.05	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		51.00000	50,000	16.50	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		1,032.00000	1,017,000	16.50	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		274.00000	276,000	13.53	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		255.00000	243,000	13.53	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		314.00000	314,000	15.17	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		616.00000	604,000	15.17	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		194.00000	193,000	16.37	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		996.00000	983,000	16.37	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		513.00000	517,000	14.11	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		315.00000	307,000	14.11	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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>603,537,934.00</b>	<b>86,819</b>	<b>612,420</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>198,149</b>
<b>Grand Total:</b>							<b>603,537,934.00</b>	<b>86,819</b>	<b>810,569</b>