

## Currency Derivatives Daily MTM Report

Daily summary for: 22/07/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.84260	6.86120			164,817,706.20	24,087	303,899
\$ / R	On	19/12/2011			6.93380	6.95230			10,580,978.80	1,526	46,192
\$ / R	On	19/03/2012			7.02770	7.04620			1,721,786.50	245	16,194
\$ / R	On	18/06/2012			7.12630	7.14550			0.00	0	2,000
\$ / R	On	17/09/2012			7.23100	7.25060			0.00	0	0
\$ / R	On	14/12/2012			7.33480	7.35420			0.00	0	0
\$ / R	On	12/12/2014			8.31590	8.33320			0.00	0	0
<b>Total \$ / R Future</b>									<b>177,120,471.50</b>	<b>25,858</b>	<b>368,285</b>
\$ / R	On	19/09/2011	8.05	Call		11.00000	9,000	22.25	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,200.00000	1,216,000	22.25	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		10.00000	8,000	22.56	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,249.00000	1,265,000	22.56	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		12.00000	10,000	21.94	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,151.00000	1,167,000	21.94	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		957.00000	972,000	20.69	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		18.00000	15,000	20.69	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	38,000	18.20	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		582.00000	595,000	18.20	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		199.00000	184,000	14.83	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		138.00000	141,000	14.83	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		152.00000	139,000	15.08	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		191.00000	196,000	15.08	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		628.00000	640,000	18.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		39.00000	33,000	18.51	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		766.00000	780,000	19.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		27.00000	23,000	19.44	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		260.00000	244,000	14.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		99.00000	101,000	14.95	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		68.00000	69,000	15.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		329.00000	312,000	15.08	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		331.00000	339,000	16.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		92.00000	82,000	16.32	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,939.00000	2,957,000	28.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	28.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		494.00000	506,000	17.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		55.00000	49,000	17.57	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		410.00000	420,000	16.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		71.00000	63,000	16.95	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		56.00000	56,000	15.14	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		367.00000	349,000	15.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		228.00000	213,000	14.89	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		117.00000	120,000	14.89	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		161.00000	165,000	14.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		172.00000	158,000	14.77	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		673.00000	687,000	18.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		34.00000	30,000	18.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		134.00000	122,000	15.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		223.00000	229,000	15.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		24.00000	21,000	19.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		813.00000	828,000	19.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		81.00000	72,000	16.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		370.00000	379,000	16.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		118.00000	107,000	15.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		257.00000	264,000	15.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		490.00000	471,000	15.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		29.00000	28,000	15.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		20.00000	17,000	20.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		909.00000	924,000	20.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,112.00000	1,093,000	16.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		1.00000	0,000	16.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		63.00000	55,000	17.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		452.00000	462,000	17.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		31.00000	26,000	19.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		720.00000	733,000	19.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,062.00000	1,043,000	16.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		1.00000	0,000	16.29	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		9.00000	8,000	22.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,298.00000	1,315,000	22.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,012.00000	994,000	16.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	16.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		22.00000	19,000	20.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		861.00000	876,000	20.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		579.00000	560,000	15.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		18.00000	17,000	15.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,162.00000	1,143,000	16.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		1.00000	0,000	16.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		104.00000	94,000	16.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		293.00000	301,000	16.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		293.00000	277,000	15.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		82.00000	84,000	15.02	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		49.00000	43,000	17.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		538.00000	550,000	17.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		14.00000	12,000	21.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		1,053.00000	1,069,000	21.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		157.00000	149,000	17.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		555.00000	565,000	17.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		147.00000	139,000	17.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		595.00000	605,000	17.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		169.00000	160,000	17.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		517.00000	526,000	17.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		182.00000	187,000	15.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		384.00000	371,000	15.37	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,117.00000	1,131,000	20.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		69.00000	65,000	20.11	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		306.00000	313,000	15.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		258.00000	247,000	15.66	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		479.00000	488,000	16.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		181.00000	172,000	16.77	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		834.00000	817,000	15.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		32.00000	33,000	15.16	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		676.00000	687,000	17.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		128.00000	121,000	17.89	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		587.00000	571,000	15.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		85.00000	87,000	15.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		625.00000	609,000	15.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		73.00000	75,000	15.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		747.00000	731,000	15.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		45.00000	47,000	15.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		66.00000	61,000	20.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,164.00000	1,177,000	20.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,017.00000	999,000	15.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		15.00000	15,000	15.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		137.00000	130,000	17.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		635.00000	646,000	17.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		414.00000	400,000	15.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		162.00000	166,000	15.35	830,000.00	5,000	5,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		355.00000	342,000	15.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		203.00000	208,000	15.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		78.00000	73,000	19.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		1,026.00000	1,039,000	19.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		99.00000	93,000	18.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		847.00000	859,000	18.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		328.00000	315,000	15.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		226.00000	231,000	15.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		706.00000	689,000	15.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		54.00000	55,000	15.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		665.00000	649,000	15.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		63.00000	65,000	15.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		970.00000	952,000	15.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		18.00000	18,000	15.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		88.00000	82,000	19.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		936.00000	948,000	19.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		113.00000	106,000	18.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		761.00000	772,000	18.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		479.00000	465,000	15.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		127.00000	131,000	15.32	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,113.00000	1,095,000	15.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		11.00000	11,000	15.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		83.00000	77,000	19.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		981.00000	993,000	19.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		0.00000	451,000	16.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		0.00000	185,000	16.55	925,000.00	5,000	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		362.00000	349,000	15.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		352.00000	357,000	15.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		341.00000	329,000	15.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		381.00000	387,000	15.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		385.00000	373,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		325.00000	331,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		379.00000	366,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		333.00000	338,000	15.49	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		318.00000	307,000	15.88	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		422.00000	429,000	15.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		286.00000	275,000	16.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		490.00000	497,000	16.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		484.00000	470,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		238.00000	242,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		302.00000	290,000	16.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		456.00000	462,000	16.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		513.00000	498,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		217.00000	220,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		209.00000	200,000	17.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		713.00000	722,000	17.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		142.00000	135,000	18.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		1,046.00000	1,057,000	18.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		244.00000	234,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		598.00000	606,000	16.79	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		105.00000	99,000	20.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,359.00000	1,371,000	20.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		543.00000	528,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		197.00000	200,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		101.00000	95,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,405.00000	1,417,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		456.00000	442,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		260.00000	264,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		136.00000	129,000	18.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,090.00000	1,101,000	18.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		336.00000	324,000	15.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		390.00000	396,000	15.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		575.00000	560,000	15.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		179.00000	182,000	15.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		231.00000	222,000	16.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		635.00000	644,000	16.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		114.00000	108,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,268.00000	1,280,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		156.00000	148,000	18.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		960.00000	970,000	18.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		355.00000	343,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		359.00000	365,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		607.00000	592,000	15.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		161.00000	164,000	15.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		163.00000	156,000	18.24	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		917.00000	928,000	18.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		130.00000	123,000	19.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		1,134.00000	1,145,000	19.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		148.00000	141,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		1,002.00000	1,013,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		119.00000	113,000	19.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,223.00000	1,235,000	19.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		257.00000	247,000	16.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		561.00000	569,000	16.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		271.00000	260,000	16.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		525.00000	532,000	16.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		429.00000	415,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		283.00000	287,000	15.42	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		391.00000	380,000	16.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		496.00000	504,000	16.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		374.00000	363,000	16.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		529.00000	537,000	16.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		409.00000	397,000	15.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		464.00000	471,000	15.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		522.00000	510,000	15.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		471.00000	479,000	15.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		500.00000	489,000	16.05	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		499.00000	508,000	16.05	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		544.00000	533,000	15.92	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		443.00000	452,000	15.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		530.00000	540,000	16.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		481.00000	471,000	16.19	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		449.00000	440,000	17.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		795.00000	805,000	17.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		435.00000	426,000	17.21	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		831.00000	841,000	17.21	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		464.00000	454,000	16.97	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		760.00000	769,000	16.97	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,019.00000	1,030,000	17.83	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		373.00000	365,000	17.83	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,023.00000	1,014,000	17.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,190.00000	1,198,000	17.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,007.00000	999,000	18.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,224.00000	1,233,000	18.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,039.00000	1,031,000	17.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,156.00000	1,165,000	17.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		867.00000	875,000	17.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,200.00000	1,191,000	17.18	0.00	0	200
<b>Total \$ / R Option</b>										<b>1,755,000.00</b>	<b>10,000</b>	<b>176,449</b>
<b>Total \$ / R</b>										<b>178,875,471.50</b>	<b>35,858</b>	<b>544,734</b>
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.84260	6.86120			0.00	0	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			6.93380	6.95230			0.00	0	10
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>459</b>
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		9,158.00000	8,193,000	16.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		33,038.00000	33,933,000	16.32		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		8,067.00000	7,183,000	16.64		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		36,947.00000	37,923,000	16.64		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		10,399.00000	9,352,000	16.01		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		29,279.00000	30,092,000	16.01		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		40,992.00000	42,042,000	16.95		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		7,112.00000	6,302,000	16.95		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		25,827.00000	24,706,000	15.66		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		30,597.00000	31,326,000	15.66		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		24,031.00000	22,956,000	15.88		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		33,801.00000	34,576,000	15.88		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		27,761.00000	26,594,000	15.44		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		27,531.00000	28,214,000	15.44		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>509</b>
£ / R	On 19/09/2011	Foreign Exchange Future			11.14480	11.17140				8,068,835.20	724	31,512
£ / R	On 19/12/2011	Foreign Exchange Future			11.28040	11.30730				0.00	0	9,409
£ / R	On 19/03/2012	Foreign Exchange Future			11.42090	11.44740				57,104.50	5	2,832
£ / R	On 18/06/2012	Foreign Exchange Future			11.56800	11.59430				0.00	0	0
<b>Total £ / R Future</b>										<b>8,125,939.70</b>	<b>729</b>	<b>43,753</b>
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		123.00000	114,000	13.90		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		452.00000	469,000	13.90		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		111.00000	103,000	14.05		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		490.00000	508,000	14.05		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	11.45	Call		135.00000	126,000	13.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		414.00000	431,000	13.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		90.00000	84,000	14.36	0.00	0	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		569.00000	589,000	14.36	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		36.00000	33,000	15.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		965.00000	988,000	15.73	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		159.00000	166,000	13.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		330.00000	311,000	13.02	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		713.00000	687,000	13.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		42.00000	42,000	13.64	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		362.00000	342,000	13.08	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		141.00000	147,000	13.08	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		250.00000	261,000	12.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		221.00000	206,000	12.99	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		431.00000	409,000	13.21	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		110.00000	114,000	13.21	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		199.00000	208,000	12.90	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		270.00000	253,000	12.90	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		242.00000	227,000	12.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		221.00000	232,000	12.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		54.00000	50,000	15.12	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		783.00000	805,000	15.12	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		74.00000	68,000	14.66	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		653.00000	673,000	14.66	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		67.00000	61,000	14.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		696.00000	716,000	14.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		201.00000	187,000	13.14	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		280.00000	292,000	13.14	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		506.00000	483,000	13.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		85.00000	88,000	13.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		82.00000	75,000	14.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		611.00000	630,000	14.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		60.00000	55,000	14.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		739.00000	760,000	14.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		586.00000	561,000	13.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		65.00000	66,000	13.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		276.00000	268,000	14.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		619.00000	638,000	14.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		262.00000	254,000	14.70	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		655.00000	674,000	14.70	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		292.00000	283,000	14.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		585.00000	603,000	14.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		152.00000	149,000	15.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,045.00000	1,069,000	15.78	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		403.00000	389,000	13.83	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		396.00000	409,000	13.83	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		210.00000	205,000	15.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		803.00000	825,000	15.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		248.00000	241,000	14.80	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		691.00000	711,000	14.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		911.00000	884,000	13.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		104.00000	104,000	13.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		761.00000	737,000	13.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		154.00000	157,000	13.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		530.00000	517,000	14.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		533.00000	546,000	14.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		510.00000	498,000	14.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		563.00000	577,000	14.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		553.00000	538,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		506.00000	517,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		491.00000	479,000	14.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		594.00000	608,000	14.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		373.00000	365,000	15.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		826.00000	844,000	15.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		768.00000	748,000	14.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		321.00000	327,000	14.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		404.00000	394,000	14.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		757.00000	773,000	14.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		274.00000	269,000	15.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,127.00000	1,148,000	15.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		577.00000	561,000	14.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		480.00000	490,000	14.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		829.00000	809,000	14.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		282.00000	288,000	14.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		436.00000	426,000	14.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		689.00000	705,000	14.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		709.00000	691,000	14.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		362.00000	370,000	14.10	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		548.00000	538,000	15.04	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		804.00000	820,000	15.04	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		531.00000	521,000	15.12	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		837.00000	853,000	15.12	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		566.00000	555,000	14.96	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		772.00000	787,000	14.96	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>8,125,939.70</b>	<b>729</b>	<b>66,053</b>
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08730	0.08740			0.00	0	12,434
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08860	0.08860			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>12,434</b>
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		766.00000	754,000	16.47	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		26.00000	24,000	16.47	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		170.00000	160,000	19.28	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		430.00000	430,000	19.28	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,741.00000	1,731,000	21.44	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	21.44	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	29.19	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,260.00000	1,141,270,000	29.19	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		977.00000	974,000	18.92	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		117.00000	114,000	18.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		419.00000	413,000	21.00	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		559.00000	553,000	21.00	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,868.00000	1,868,000	18.41	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		8.00000	8,000	18.41	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>12,434</b>
€ / R	On	19/09/2011	Foreign Exchange Future			9.80970	9.84740			37,580,960.70	3,831	63,820
€ / R	On	19/12/2011	Foreign Exchange Future			9.91360	9.95130			0.00	0	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			10.02160	10.05980			0.00	0	8,503
<b>Total € / R Future</b>										<b>37,580,960.70</b>	<b>3,831</b>	<b>77,251</b>
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		309.00000	280,000	12.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		112.00000	120,000	12.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		276.00000	248,000	12.02	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		129.00000	138,000	12.02	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		343.00000	313,000	12.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		96.00000	103,000	12.20	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		170.00000	181,000	11.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		217.00000	191,000	11.84	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		601.00000	631,000	13.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		48.00000	41,000	13.73	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		581.00000	547,000	12.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		34.00000	37,000	12.75	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		71.00000	62,000	13.26	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		474.00000	502,000	13.26	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		134.00000	117,000	12.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		287.00000	307,000	12.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		25.00000	21,000	14.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		828.00000	861,000	14.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		496.00000	464,000	12.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		49.00000	54,000	12.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		32.00000	28,000	14.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		735.00000	768,000	14.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		28.00000	24,000	14.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		781.00000	814,000	14.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		37.00000	32,000	14.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		690.00000	722,000	14.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		410.00000	385,000	12.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		259.00000	271,000	12.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		383.00000	359,000	12.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		282.00000	295,000	12.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		438.00000	412,000	12.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		237.00000	248,000	12.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		313.00000	294,000	13.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		362.00000	380,000	13.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		562.00000	533,000	12.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		161.00000	169,000	12.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		742.00000	710,000	12.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		91.00000	96,000	12.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		667.00000	636,000	12.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		116.00000	122,000	12.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		420.00000	403,000	13.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		460.00000	481,000	13.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		401.00000	384,000	13.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		491.00000	512,000	13.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		440.00000	422,000	13.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		430.00000	450,000	13.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,090.00000	1,057,000	12.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		80.00000	85,000	12.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		366.00000	350,000	13.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		556.00000	578,000	13.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		568.00000	543,000	13.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		308.00000	321,000	13.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,134.00000	1,098,000	12.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		74.00000	76,000	12.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		514.00000	491,000	13.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		354.00000	369,000	13.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		265.00000	253,000	14.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		805.00000	831,000	14.64	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>37,580,960.70</b>	<b>3,831</b>	<b>100,951</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.37340	7.38240			1,474,680.00	200	25,154
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.38870	7.39780			738,870.00	100	690
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.40990	7.42030			0.00	0	4

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Future</b>										<b>2,213,550.00</b>	<b>300</b>	<b>25,848</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		738.00000	729,000	14.24	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		6.00000	6,000	14.24	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		690.00000	681,000	14.03	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		8.00000	8,000	14.03	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		787.00000	778,000	14.46	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		5.00000	5,000	14.46	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		86.00000	82,000	11.43	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		204.00000	209,000	11.43	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		103.00000	98,000	11.20	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		171.00000	175,000	11.20	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		411.00000	403,000	12.72	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		29.00000	30,000	12.72	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		249.00000	242,000	11.85	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		67.00000	69,000	11.85	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		72.00000	69,000	11.66	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		240.00000	246,000	11.66	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		287.00000	280,000	12.07	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		55.00000	57,000	12.07	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		16.00000	16,000	13.47	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		584.00000	593,000	13.47	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		642.00000	633,000	13.81	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		10.00000	10,000	13.81	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		14.00000	13,000	13.69	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		632.00000	640,000	13.69	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	6.80	Call		594.00000	585,000	13.59	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		12.00000	12,000	13.59	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		327.00000	319,000	12.28	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		45.00000	46,000	12.28	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		8.00000	8,000	14.37	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		776.00000	785,000	14.37	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		122.00000	117,000	10.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		140.00000	144,000	10.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		11.00000	11,000	13.92	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		679.00000	688,000	13.92	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		768.00000	760,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		20.00000	21,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		723.00000	715,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		25.00000	26,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		814.00000	806,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		16.00000	17,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		163.00000	158,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		265.00000	269,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		260.00000	254,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		162.00000	165,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		365.00000	357,000	11.37	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		195.00000	197,000	11.37	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		337.00000	329,000	11.34	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		217.00000	219,000	11.34	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		395.00000	388,000	11.39	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		175.00000	178,000	11.39		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		284.00000	276,000	11.30		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		264.00000	266,000	11.30		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		566.00000	558,000	11.52		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		96.00000	98,000	11.52		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		159.00000	156,000	12.05		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		489.00000	496,000	12.05		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		260.00000	255,000	11.40		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		290.00000	295,000	11.40		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		529.00000	522,000	11.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		109.00000	112,000	11.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,233.00000	1,222,000	12.77		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		13.00000	12,000	12.77		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>2,213,550.00</b>	<b>300</b>	<b>25,848</b>
CAD/ R On 19/09/2011 Foreign Exchange Future			7.19050	7.25510				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.26980	7.33580				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		135.00000	102,000	11.22		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		130.00000	162,000	11.22		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		114.00000	85,000	11.42		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		159.00000	195,000	11.42		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		163.00000	123,000	11.03		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		108.00000	133,000	11.03		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		17.00000	11,000	13.38	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		562.00000	621,000	13.38	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		21.00000	14,000	13.18	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		516.00000	574,000	13.18	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		14.00000	9,000	13.58	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		609.00000	669,000	13.58	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		45.00000	32,000	12.40	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		340.00000	392,000	12.40	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		661.00000	598,000	13.02	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		6.00000	8,000	13.02	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		385.00000	328,000	12.02	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		30.00000	38,000	12.02	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		9.00000	6,000	13.97	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		704.00000	766,000	13.97	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		272.00000	229,000	11.79	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		186.00000	209,000	11.79	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		245.00000	208,000	11.96	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		209.00000	238,000	11.96	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		300.00000	256,000	11.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		164.00000	186,000	11.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		124.00000	105,000	13.11	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		438.00000	485,000	13.11	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		587.00000	530,000	12.24	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		51.00000	60,000	12.24	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		136.00000	115,000	12.94	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		400.00000	445,000	12.94	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		546.00000	491,000	12.19	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		60.00000	71,000	12.19	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		200.00000	171,000	12.29	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		264.00000	301,000	12.29	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		507.00000	452,000	12.14	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		71.00000	82,000	12.14	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		182.00000	155,000	12.45	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		296.00000	335,000	12.45	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			0.03730	0.03550			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			0.10560	0.11150			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			8.38330	8.38680			83,833.00	10	932
CHF / R On 19/12/2011 Foreign Exchange Future			8.50140	8.50570			0.00	0	50
<b>Total CHF / R Future</b>							<b>83,833.00</b>	<b>10</b>	<b>982</b>
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		754.00000	751,000	15.92	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		17.00000	18,000	15.92	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		708.00000	705,000	15.88	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		21.00000	22,000	15.88	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		800.00000	797,000	15.95		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		13.00000	14,000	15.95		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		195.00000	198,000	15.33		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		208.00000	215,000	15.33		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		41.00000	43,000	17.52		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		704.00000	710,000	17.52		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		47.00000	49,000	17.35		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		660.00000	666,000	17.35		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		618.00000	616,000	15.80		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		31.00000	33,000	15.80		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		53.00000	55,000	17.18		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		616.00000	622,000	17.18		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		77.00000	79,000	16.67		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		490.00000	496,000	16.67		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		68.00000	70,000	16.84		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		531.00000	537,000	16.84		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		37.00000	38,000	17.69		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		750.00000	755,000	17.69		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		25.00000	27,000	18.19		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		888.00000	894,000	18.19		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		575.00000	573,000	15.76		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		38.00000	40,000	15.76		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		438.00000	436,000	15.17		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		232.00000	235,000	15.17		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		411.00000	410,000	15.27		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		255.00000	259,000	15.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		466.00000	464,000	15.08	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		210.00000	213,000	15.08	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		339.00000	338,000	15.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		333.00000	337,000	15.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		526.00000	523,000	14.90	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		170.00000	172,000	14.90	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		697.00000	694,000	14.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		91.00000	93,000	14.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		319.00000	318,000	15.69	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		363.00000	367,000	15.69	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		207.00000	207,000	16.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		601.00000	606,000	16.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		114.00000	114,000	18.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		1,008.00000	1,013,000	18.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		153.00000	153,000	17.55	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		797.00000	802,000	17.55	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		362.00000	361,000	15.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		306.00000	310,000	15.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		625.00000	622,000	14.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		119.00000	121,000	14.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		815.00000	811,000	14.18	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		59.00000	60,000	14.18	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		234.00000	234,000	16.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		528.00000	533,000	16.47	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		898.00000	894,000	14.00		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		42.00000	43,000	14.00		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		265.00000	265,000	16.16		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		459.00000	464,000	16.16		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		195.00000	195,000	16.93		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		639.00000	644,000	16.93		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		300.00000	299,000	15.85		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		394.00000	398,000	15.85		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		107.00000	108,000	18.48		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		1,051.00000	1,057,000	18.48		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		144.00000	144,000	17.71		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		838.00000	843,000	17.71		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>83,833.00</b>	<b>10</b>	<b>982</b>
RAIN On 19/09/2011 Foreign Exchange Future			13,981.78000	14,019.44000				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			1.06090	1.06250				0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.07690	1.07820				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		128.00000	118,000	15.54		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		503.00000	509,000	15.54		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		51.00000	45,000	17.09		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		926.00000	936,000	17.09		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		310.00000	295,000	13.95		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		185.00000	186,000	13.95		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		337.00000	326,000	15.52		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		555.00000	557,000	15.52		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		206.00000	197,000	16.73		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		924.00000	928,000	16.73		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		554.00000	542,000	14.46		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		272.00000	273,000	14.46		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>225,124,754.90</b>	<b>30,728</b>	<b>573,298</b>
<b>Total Options</b>								<b>1,755,000.00</b>	<b>10,000</b>	<b>222,499</b>
<b>Grand Total:</b>								<b>226,879,754.90</b>	<b>40,728</b>	<b>795,797</b>