

## Currency Derivatives Daily MTM Report

Daily summary for: 25/07/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.83300	6.84260			56,884,725.00	8,325	304,842
\$ / R	On	19/12/2011			6.92440	6.93380			28,632,394.00	4,135	50,292
\$ / R	On	19/03/2012			7.01810	7.02770			4,210,860.00	600	16,294
\$ / R	On	18/06/2012			7.11690	7.12630			0.00	0	2,000
\$ / R	On	17/09/2012			7.22170	7.23100			0.00	0	0
\$ / R	On	14/12/2012			7.32540	7.33480			0.00	0	0
\$ / R	On	12/12/2014			8.30690	8.31590			0.00	0	0
<b>Total \$ / R Future</b>									<b>89,727,979.00</b>	<b>13,060</b>	<b>373,428</b>
\$ / R	On	19/09/2011	8.05	Call		9.00000	8,000	22.61	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,216.00000	1,225,000	22.61	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		8.00000	7,000	22.92	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,265.00000	1,274,000	22.92	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		10.00000	9,000	22.30	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,167.00000	1,176,000	22.30	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		972.00000	981,000	21.04	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		15.00000	14,000	21.04	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		38.00000	36,000	18.53	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		595.00000	603,000	18.53	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		184.00000	178,000	15.14	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		141.00000	145,000	15.14	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		139.00000	134,000	15.39	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		196.00000	201,000	15.39	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		640.00000	648,000	18.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		33.00000	31,000	18.84	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		780.00000	789,000	19.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		23.00000	22,000	19.79	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		244.00000	237,000	15.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		101.00000	104,000	15.26	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		69.00000	71,000	15.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		312.00000	304,000	15.39	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		339.00000	345,000	16.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		82.00000	78,000	16.65	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,957.00000	2,967,000	29.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	29.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		506.00000	513,000	17.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		49.00000	46,000	17.90	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		420.00000	427,000	17.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		63.00000	60,000	17.28	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		56.00000	58,000	15.45	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		349.00000	341,000	15.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		213.00000	206,000	15.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		120.00000	123,000	15.20	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		165.00000	170,000	15.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		158.00000	153,000	15.08	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		687.00000	695,000	19.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		30.00000	28,000	19.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		122.00000	117,000	15.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		229.00000	234,000	15.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		21.00000	19,000	20.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		828.00000	836,000	20.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		72.00000	68,000	16.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		379.00000	385,000	16.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		107.00000	102,000	16.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		264.00000	269,000	16.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		471.00000	463,000	15.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		28.00000	30,000	15.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		17.00000	15,000	20.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		924.00000	932,000	20.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,093.00000	1,084,000	16.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	1,000	16.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		55.00000	52,000	17.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		462.00000	469,000	17.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		26.00000	24,000	19.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		733.00000	741,000	19.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,043.00000	1,034,000	16.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	1,000	16.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		8.00000	7,000	23.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,315.00000	1,324,000	23.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		994.00000	984,000	16.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	16.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		19.00000	17,000	20.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		876.00000	884,000	20.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		560.00000	551,000	15.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		17.00000	18,000	15.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,143.00000	1,133,000	17.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	17.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		94.00000	89,000	16.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		301.00000	306,000	16.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		277.00000	269,000	15.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		84.00000	86,000	15.33	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		43.00000	40,000	18.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		550.00000	557,000	18.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		12.00000	11,000	21.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		1,069.00000	1,078,000	21.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		149.00000	147,000	17.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		565.00000	573,000	17.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		139.00000	137,000	17.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		605.00000	613,000	17.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		160.00000	158,000	17.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		526.00000	534,000	17.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		187.00000	190,000	15.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		371.00000	364,000	15.46	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,131.00000	1,140,000	20.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		65.00000	64,000	20.37	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		313.00000	320,000	15.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		247.00000	244,000	15.91	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		488.00000	496,000	17.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		172.00000	170,000	17.03	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		817.00000	809,000	15.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		33.00000	35,000	15.43	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		687.00000	696,000	18.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		121.00000	120,000	18.14	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		571.00000	564,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		87.00000	90,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		609.00000	602,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		75.00000	78,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		731.00000	723,000	15.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		47.00000	49,000	15.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		61.00000	60,000	20.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,177.00000	1,186,000	20.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		999.00000	991,000	15.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		15.00000	17,000	15.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		130.00000	128,000	17.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		646.00000	654,000	17.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		400.00000	394,000	15.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		166.00000	170,000	15.45	0.00	0	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		342.00000	335,000	15.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		208.00000	211,000	15.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		73.00000	72,000	19.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		1,039.00000	1,048,000	19.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		93.00000	92,000	19.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		859.00000	868,000	19.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		315.00000	308,000	15.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		231.00000	234,000	15.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		689.00000	682,000	15.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		55.00000	58,000	15.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		649.00000	642,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		65.00000	68,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		952.00000	944,000	15.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		18.00000	20,000	15.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		82.00000	81,000	19.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		948.00000	957,000	19.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		106.00000	105,000	18.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		772.00000	781,000	18.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		465.00000	458,000	15.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		131.00000	134,000	15.45	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,095.00000	1,086,000	15.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		11.00000	12,000	15.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		77.00000	76,000	19.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		993.00000	1,002,000	19.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		451.00000	458,000	16.80	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	7.20	Call		185.00000	182,000	16.80	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		349.00000	345,000	15.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		357.00000	363,000	15.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		329.00000	327,000	15.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		387.00000	395,000	15.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		373.00000	366,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		331.00000	334,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		366.00000	359,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		338.00000	341,000	15.52	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		307.00000	304,000	16.07	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		429.00000	436,000	16.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		275.00000	273,000	16.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		497.00000	505,000	16.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		470.00000	463,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		242.00000	245,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		290.00000	288,000	16.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		462.00000	470,000	16.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		498.00000	492,000	15.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		220.00000	224,000	15.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		200.00000	198,000	17.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		722.00000	730,000	17.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		135.00000	134,000	18.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		1,057.00000	1,066,000	18.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		234.00000	232,000	16.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		606.00000	614,000	16.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		99.00000	98,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,371.00000	1,380,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		528.00000	522,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		200.00000	204,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		95.00000	95,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,417.00000	1,427,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		442.00000	435,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		264.00000	267,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		129.00000	128,000	19.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,101.00000	1,110,000	19.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		324.00000	322,000	15.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		396.00000	404,000	15.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		560.00000	553,000	15.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		182.00000	185,000	15.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		222.00000	220,000	17.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		644.00000	652,000	17.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		108.00000	107,000	19.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,280.00000	1,289,000	19.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		148.00000	147,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		970.00000	979,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		343.00000	340,000	15.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		365.00000	372,000	15.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		592.00000	586,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		164.00000	168,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		156.00000	154,000	18.42	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		928.00000	936,000	18.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		123.00000	122,000	19.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		1,145.00000	1,154,000	19.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		141.00000	140,000	18.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		1,013.00000	1,022,000	18.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		113.00000	112,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,235.00000	1,244,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		247.00000	245,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		569.00000	577,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		260.00000	258,000	16.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		532.00000	540,000	16.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		415.00000	409,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		287.00000	291,000	15.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		380.00000	377,000	16.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		504.00000	510,000	16.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		363.00000	361,000	16.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		537.00000	544,000	16.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		397.00000	395,000	16.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		471.00000	478,000	16.06	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		510.00000	506,000	16.05	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		479.00000	484,000	16.05	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		489.00000	486,000	16.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		508.00000	514,000	16.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		533.00000	528,000	15.99	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		452.00000	456,000	15.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		540.00000	546,000	16.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		471.00000	468,000	16.32	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		440.00000	438,000	17.19	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		805.00000	813,000	17.19	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		426.00000	424,000	17.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		841.00000	849,000	17.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		454.00000	452,000	17.07	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		769.00000	777,000	17.07	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,030.00000	1,038,000	17.93	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		365.00000	363,000	17.93	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,014.00000	1,009,000	17.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,198.00000	1,202,000	17.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		999.00000	993,000	18.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,233.00000	1,236,000	18.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,031.00000	1,025,000	17.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,165.00000	1,168,000	17.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		875.00000	878,000	17.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,191.00000	1,185,000	17.19	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>176,449</b>
<b>Total \$ / R</b>										<b>89,727,979.00</b>	<b>13,060</b>	<b>549,877</b>
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.83300	6.84260			0.00	0	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			6.92440	6.93380			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		8,193.00000	7,811,000	16.65	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		33,933.00000	34,511,000	16.65		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		7,183.00000	6,831,000	16.96		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		37,923.00000	38,531,000	16.96		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		9,352.00000	8,937,000	16.33		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		30,092.00000	30,637,000	16.33		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		42,042.00000	42,678,000	17.28		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		6,302.00000	5,978,000	17.28		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		24,706.00000	24,414,000	15.91		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		31,326.00000	31,974,000	15.91		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		22,956.00000	22,686,000	16.13		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		34,576.00000	35,246,000	16.13		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		26,594.00000	26,280,000	15.69		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		28,214.00000	28,840,000	15.69		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			11.11850	11.14480				12,619,497.50	1,135	31,103
£ / R	On 19/12/2011	Foreign Exchange Future			11.25460	11.28040				776,567.40	69	9,340
£ / R	On 19/03/2012	Foreign Exchange Future			11.39520	11.42090				0.00	0	2,832
£ / R	On 18/06/2012	Foreign Exchange Future			11.54310	11.56800				0.00	0	0
<b>Total £ / R Future</b>										<b>13,396,064.90</b>	<b>1,204</b>	<b>43,275</b>
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		114.00000	100,000	13.85		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		469.00000	482,000	13.85		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		103.00000	90,000	14.00		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		508.00000	522,000	14.00		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		126.00000	111,000	13.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		431.00000	443,000	13.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		84.00000	72,000	14.31	0.00	0	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		589.00000	604,000	14.31	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		33.00000	28,000	15.72	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		988.00000	1,010,000	15.72	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		166.00000	167,000	12.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		311.00000	285,000	12.77	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		687.00000	660,000	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		342.00000	316,000	12.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		147.00000	148,000	12.86	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		261.00000	269,000	12.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		206.00000	187,000	12.91	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		409.00000	383,000	13.03	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		114.00000	115,000	13.03	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		208.00000	210,000	12.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		253.00000	228,000	12.60	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		227.00000	206,000	12.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		232.00000	238,000	12.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		50.00000	42,000	15.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		805.00000	824,000	15.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		68.00000	58,000	14.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		673.00000	690,000	14.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		61.00000	52,000	14.78	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		716.00000	734,000	14.78	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		187.00000	169,000	13.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		292.00000	301,000	13.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		483.00000	456,000	13.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		88.00000	88,000	13.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		75.00000	65,000	14.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		630.00000	647,000	14.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		55.00000	47,000	14.94	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		760.00000	779,000	14.94	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		561.00000	534,000	13.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		66.00000	66,000	13.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		268.00000	252,000	14.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		638.00000	647,000	14.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		254.00000	239,000	14.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		674.00000	684,000	14.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		283.00000	267,000	14.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		603.00000	612,000	14.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		149.00000	137,000	15.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,069.00000	1,082,000	15.66	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		389.00000	371,000	13.80	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		409.00000	416,000	13.80	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		205.00000	191,000	15.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		825.00000	836,000	15.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		241.00000	226,000	14.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		711.00000	721,000	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	19/12/2011	Foreign Exchange Option	10.50	Call		884.00000	863,000	13.40	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		104.00000	108,000	13.40	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		737.00000	715,000	13.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		157.00000	160,000	13.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		517.00000	502,000	14.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		546.00000	557,000	14.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		498.00000	482,000	14.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		577.00000	587,000	14.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		538.00000	522,000	14.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		517.00000	527,000	14.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		479.00000	464,000	14.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		608.00000	619,000	14.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		365.00000	351,000	15.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		844.00000	856,000	15.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		748.00000	730,000	14.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		327.00000	335,000	14.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		394.00000	380,000	14.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		773.00000	785,000	14.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		269.00000	257,000	15.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,148.00000	1,162,000	15.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		561.00000	545,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		490.00000	500,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		809.00000	790,000	14.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		288.00000	295,000	14.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		426.00000	412,000	14.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		705.00000	717,000	14.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		691.00000	673,000	14.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		370.00000	378,000	14.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		538.00000	524,000	15.05	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		820.00000	831,000	15.05	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		521.00000	507,000	15.12	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		853.00000	864,000	15.12	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		555.00000	541,000	14.97	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		787.00000	798,000	14.97	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>13,396,064.90</b>	<b>1,204</b>	<b>65,575</b>
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08730	0.08730			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		754.00000	755,000	17.07	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		24.00000	25,000	17.07	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		160.00000	162,000	19.94	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		430.00000	432,000	19.94	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,731.00000	1,731,000	21.88	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	21.88	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	29.84	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,270.00000	1,141,270,000	29.84	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		974.00000	976,000	19.25	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		114.00000	116,000	19.25	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		413.00000	416,000	21.38	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		553.00000	556,000	21.38	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,868.00000	1,868,000	18.71	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		8.00000	8,000	18.71	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			9.77850	9.80970			8,996,220.00	920	63,820
€ / R	On	19/12/2011	Foreign Exchange Future			9.88310	9.91360			0.00	0	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			9.99350	10.02160			0.00	0	8,503
<b>Total € / R Future</b>										<b>8,996,220.00</b>	<b>920</b>	<b>77,251</b>
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		280.00000	257,000	12.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		120.00000	129,000	12.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		248.00000	226,000	12.12	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		138.00000	148,000	12.12	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		313.00000	290,000	12.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		103.00000	112,000	12.35	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		181.00000	198,000	12.17	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		191.00000	176,000	12.17	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		631.00000	659,000	14.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		41.00000	37,000	14.06	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		547.00000	520,000	13.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		37.00000	42,000	13.04	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		62.00000	55,000	13.59	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		502.00000	527,000	13.59	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		117.00000	106,000	12.80	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		307.00000	328,000	12.80	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		21.00000	19,000	14.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		861.00000	891,000	14.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		464.00000	438,000	12.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		54.00000	60,000	12.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		28.00000	24,000	14.54	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		768.00000	796,000	14.54	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		24.00000	21,000	14.69	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		814.00000	843,000	14.69	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		32.00000	28,000	14.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		722.00000	750,000	14.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		385.00000	364,000	12.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		271.00000	281,000	12.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		359.00000	339,000	12.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		295.00000	306,000	12.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		412.00000	391,000	12.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		248.00000	258,000	12.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		294.00000	277,000	13.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		380.00000	394,000	13.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		533.00000	509,000	12.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		169.00000	176,000	12.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		710.00000	684,000	12.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		96.00000	101,000	12.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		636.00000	610,000	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		122.00000	127,000	12.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		403.00000	386,000	13.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		481.00000	493,000	13.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		384.00000	368,000	13.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		512.00000	525,000	13.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		422.00000	405,000	13.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		450.00000	462,000	13.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,057.00000	1,031,000	12.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		85.00000	88,000	12.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		350.00000	335,000	13.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		578.00000	592,000	13.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		543.00000	524,000	13.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		321.00000	331,000	13.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,098.00000	1,072,000	12.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		76.00000	79,000	12.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		491.00000	472,000	13.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		369.00000	379,000	13.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		253.00000	241,000	14.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		831.00000	848,000	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>8,996,220.00</b>	<b>920</b>	<b>100,951</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.35930	7.37340			0.00	0	25,154
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.37560	7.38870			0.00	0	690
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.39670	7.40990			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>0.00</b>	<b>0</b>	<b>25,848</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		729.00000	715,000	14.28	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		6.00000	6,000	14.28	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		681.00000	666,000	14.04	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		8.00000	7,000	14.04	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		778.00000	764,000	14.52	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		5.00000	5,000	14.52	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		82.00000	76,000	11.59	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		209.00000	217,000	11.59	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		98.00000	91,000	11.36	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		175.00000	182,000	11.36	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		403.00000	388,000	12.59	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		30.00000	29,000	12.59	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		242.00000	227,000	11.62	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		69.00000	68,000	11.62	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		69.00000	63,000	11.82	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		246.00000	254,000	11.82	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		280.00000	264,000	11.86	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		57.00000	55,000	11.86	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		16.00000	14,000	13.68	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		593.00000	605,000	13.68	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		633.00000	618,000	13.80	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		10.00000	9,000	13.80	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		13.00000	11,000	13.91	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		640.00000	652,000	13.91	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		585.00000	571,000	13.56	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		12.00000	12,000	13.56	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		319.00000	304,000	12.10	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		46.00000	45,000	12.10	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		8.00000	7,000	14.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		785.00000	798,000	14.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		117.00000	109,000	11.13	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		144.00000	150,000	11.13	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		11.00000	9,000	14.15	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		688.00000	700,000	14.15	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		760.00000	747,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		21.00000	21,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		715.00000	702,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		26.00000	26,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		806.00000	793,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		17.00000	17,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		158.00000	151,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		269.00000	275,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		254.00000	244,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		165.00000	168,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		357.00000	348,000	11.39	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		197.00000	201,000	11.39	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		329.00000	320,000	11.37	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		219.00000	223,000	11.37	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		388.00000	378,000	11.41	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		178.00000	181,000	11.41		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		276.00000	268,000	11.33		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		266.00000	271,000	11.33		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		558.00000	547,000	11.50		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		98.00000	100,000	11.50		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		156.00000	150,000	12.06		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		496.00000	503,000	12.06		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		255.00000	248,000	11.44		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		295.00000	301,000	11.44		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		522.00000	510,000	11.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		112.00000	113,000	11.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,222.00000	1,209,000	12.70		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		12.00000	12,000	12.70		0.00	0	0
<b>Total AU\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>								<b>0.00</b>	<b>0</b>	<b>25,848</b>
CAD/ R On 19/09/2011 Foreign Exchange Future			7.21540	7.19050				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.29520	7.26980				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		102.00000	110,000	11.15		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		162.00000	145,000	11.15		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		85.00000	91,000	11.35		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		195.00000	176,000	11.35		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		123.00000	131,000	10.96		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		133.00000	116,000	10.96		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		11.00000	12,000	13.35	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		621.00000	597,000	13.35	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		14.00000	14,000	13.15	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		574.00000	549,000	13.15	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		9.00000	10,000	13.55	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		669.00000	645,000	13.55	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		32.00000	33,000	12.35	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		392.00000	368,000	12.35	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		598.00000	621,000	13.18	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		8.00000	6,000	13.18	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		328.00000	346,000	12.07	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		38.00000	31,000	12.07	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		6.00000	6,000	13.94	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		766.00000	741,000	13.94	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		229.00000	242,000	11.88	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		209.00000	197,000	11.88	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		208.00000	216,000	11.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		238.00000	221,000	11.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		256.00000	270,000	11.92	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		186.00000	175,000	11.92	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		105.00000	108,000	12.99	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		485.00000	463,000	12.99	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		530.00000	550,000	12.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		60.00000	55,000	12.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		115.00000	119,000	12.83	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		445.00000	424,000	12.83	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		491.00000	510,000	12.22	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		71.00000	65,000	12.22	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		171.00000	178,000	12.17	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		301.00000	283,000	12.17	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		452.00000	471,000	12.18	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		82.00000	76,000	12.18	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		155.00000	161,000	12.33	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		335.00000	316,000	12.33	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			0.03860	0.03730			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			0.10250	0.10560			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			8.47870	8.38330			271,318.40	32	900
CHF / R On 19/12/2011 Foreign Exchange Future			8.59950	8.50140			0.00	0	50
<b>Total CHF / R Future</b>							<b>271,318.40</b>	<b>32</b>	<b>950</b>
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		751.00000	841,000	16.51	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		18.00000	12,000	16.51	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		705.00000	794,000	16.45	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		22.00000	15,000	16.45	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		797.00000	889,000	16.58	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		14.00000	10,000	16.58	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Call		198.00000	247,000	15.55	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Put		215.00000	168,000	15.55	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Call		43.00000	55,000	17.52	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Put		710.00000	626,000	17.52	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Call		49.00000	62,000	17.35	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Put		666.00000	583,000	17.35	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		616.00000	702,000	16.32	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		33.00000	23,000	16.32	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		55.00000	70,000	17.18	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		622.00000	541,000	17.18	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		79.00000	100,000	16.67	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		496.00000	421,000	16.67	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		70.00000	89,000	16.84	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		537.00000	460,000	16.84	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		38.00000	49,000	17.69	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		755.00000	670,000	17.69	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		27.00000	34,000	18.20	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		894.00000	805,000	18.20	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		573.00000	657,000	16.26	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		40.00000	28,000	16.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		436.00000	494,000	15.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		235.00000	195,000	15.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		410.00000	465,000	15.15	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		259.00000	216,000	15.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		464.00000	524,000	14.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		213.00000	175,000	14.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		338.00000	386,000	15.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		337.00000	287,000	15.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		523.00000	588,000	14.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		172.00000	139,000	14.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		694.00000	770,000	14.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		93.00000	71,000	14.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		318.00000	363,000	15.55	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		367.00000	314,000	15.55	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		207.00000	236,000	16.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		606.00000	537,000	16.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		114.00000	131,000	18.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		1,013.00000	932,000	18.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		153.00000	175,000	17.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		802.00000	726,000	17.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		361.00000	411,000	15.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		310.00000	262,000	15.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		622.00000	693,000	14.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		121.00000	94,000	14.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		811.00000	892,000	13.98	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		60.00000	43,000	13.98	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		234.00000	267,000	16.28	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		533.00000	468,000	16.28	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		894.00000	979,000	13.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		43.00000	30,000	13.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		265.00000	301,000	15.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		464.00000	402,000	15.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		195.00000	223,000	16.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		644.00000	574,000	16.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		299.00000	340,000	15.64	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		398.00000	341,000	15.64	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		108.00000	124,000	18.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		1,057.00000	975,000	18.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		144.00000	165,000	17.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		843.00000	766,000	17.54	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>271,318.40</b>	<b>32</b>	<b>950</b>
RAIN	On	19/09/2011	Foreign Exchange Future			13,953.05000	13,981.78000			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			1.05940	1.06090			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.07500	1.07690			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		118.00000	110,000	15.74	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		509.00000	516,000	15.74	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		45.00000	41,000	17.28	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		936.00000	947,000	17.28	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		295.00000	283,000	14.16	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		186.00000	189,000	14.16	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		326.00000	317,000	15.65	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		557.00000	567,000	15.65	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		197.00000	191,000	16.87	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		928.00000	941,000	16.87	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		542.00000	530,000	14.58	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		273.00000	280,000	14.58	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>112,391,582.30</b>	<b>15,216</b>	<b>577,931</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>222,499</b>
<b>Grand Total:</b>							<b>112,391,582.30</b>	<b>15,216</b>	<b>800,430</b>