

## Currency Derivatives Daily MTM Report

Daily summary for: 08/09/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			7.16340	7.16510			59,112,376.80	8,252	215,767
\$ / R	On	19/12/2011			7.25240	7.25450			21,140,746.00	2,915	88,432
\$ / R	On	19/03/2012			7.33330	7.33610			447,331.30	61	16,902
\$ / R	On	18/06/2012			7.41090	7.41580			0.00	0	2,009
\$ / R	On	17/09/2012			7.48880	7.49650			0.00	0	416
\$ / R	On	14/12/2012			7.56720	7.57420			0.00	0	0
\$ / R	On	12/12/2014			8.35070	8.34940			0.00	0	0
<b>Total \$ / R Future</b>									<b>80,700,454.10</b>	<b>11,228</b>	<b>323,526</b>
\$ / R	On	19/09/2011	8.05	Call		1.00000	1,000	27.51	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		886.00000	888,000	27.51	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		1.00000	1,000	27.73	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		936.00000	938,000	27.73	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		1.00000	1,000	27.29	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		836.00000	838,000	27.29	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		640.00000	641,000	25.89	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		5.00000	4,000	25.89	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		27.00000	24,000	20.04	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		262.00000	261,000	20.04	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		368.00000	366,000	16.01	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		3.00000	3,000	16.01	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		275.00000	272,000	16.14	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		10.00000	9,000	16.14	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		306.00000	305,000	20.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		21.00000	18,000	20.76	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		445.00000	446,000	22.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		10.00000	9,000	22.94	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		466.00000	464,000	17.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		1.00000	1,000	17.57	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		1.00000	1,000	19.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		566.00000	564,000	19.14	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		56.00000	54,000	16.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		121.00000	117,000	16.41	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,635.00000	2,637,000	39.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	39.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		179.00000	177,000	18.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		44.00000	40,000	18.62	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		108.00000	105,000	17.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		73.00000	68,000	17.20	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		1.00000	1,000	19.92	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		616.00000	614,000	19.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		417.00000	415,000	16.78	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	6.75	Put		2.00000	2,000	16.78	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		5.00000	5,000	16.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		320.00000	318,000	16.07	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		351.00000	351,000	21.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		16.00000	14,000	21.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		231.00000	228,000	16.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		16.00000	15,000	16.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		8.00000	7,000	23.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		493.00000	494,000	23.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		93.00000	89,000	16.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		78.00000	76,000	16.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		191.00000	187,000	16.28	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		26.00000	24,000	16.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		765.00000	763,000	21.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	21.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		6.00000	5,000	25.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		591.00000	592,000	25.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,415.00000	1,413,000	21.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	21.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		57.00000	53,000	17.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		142.00000	140,000	17.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		13.00000	11,000	22.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		398.00000	398,000	22.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,365.00000	1,363,000	21.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	21.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		1.00000	0,000	27.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		986.00000	987,000	27.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,315.00000	1,313,000	21.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	21.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		7.00000	6,000	24.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		542.00000	543,000	24.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		865.00000	863,000	21.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	21.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,465.00000	1,463,000	21.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	21.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		154.00000	150,000	16.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		39.00000	37,000	16.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		516.00000	514,000	18.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		1.00000	1,000	18.35	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		34.00000	31,000	19.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		219.00000	218,000	19.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		3.00000	2,000	26.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		738.00000	739,000	26.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Call		0.00000	0,000	28.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Put		1,085.00000	1,087,000	28.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Call		1,215.00000	1,213,000	21.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	21.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Call		915.00000	913,000	21.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	21.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Call		0.00000	0,000	28.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Put		1,035.00000	1,037,000	28.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		4.00000	3,000	26.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		689.00000	690,000	26.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Call		0.00000	0,000	28.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Put		1,135.00000	1,137,000	28.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Call		1,165.00000	1,163,000	21.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	21.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Call		1,065.00000	1,063,000	21.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	21.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		2.00000	2,000	27.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		787.00000	789,000	27.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Call		1,115.00000	1,113,000	21.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	21.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Call		0.00000	0,000	28.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Put		1,185.00000	1,187,000	28.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		233.00000	231,000	18.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		329.00000	329,000	18.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		217.00000	215,000	18.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		363.00000	363,000	18.31	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		250.00000	249,000	17.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		296.00000	297,000	17.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		63.00000	65,000	15.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		567.00000	567,000	15.90	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		845.00000	845,000	21.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		99.00000	97,000	21.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		139.00000	140,000	16.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		393.00000	392,000	16.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		265.00000	266,000	17.45	266,000.00	1,000	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		269.00000	268,000	17.45	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,114.00000	1,112,000	17.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		10.00000	10,000	17.60	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		434.00000	434,000	18.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		188.00000	186,000	18.88	0.00	0	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		827.00000	826,000	16.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		23.00000	24,000	16.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		874.00000	873,000	16.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		20.00000	21,000	16.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,017.00000	1,015,000	17.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		13.00000	13,000	17.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		93.00000	91,000	22.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		889.00000	889,000	22.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,309.00000	1,307,000	18.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		5.00000	5,000	18.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		202.00000	200,000	18.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		398.00000	398,000	18.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		607.00000	607,000	15.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		53.00000	55,000	15.90	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		528.00000	528,000	15.91	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		74.00000	76,000	15.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		111.00000	109,000	21.25	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	7.90	Put		757.00000	757,000	21.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		143.00000	141,000	20.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		589.00000	589,000	20.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		491.00000	490,000	15.92	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		87.00000	88,000	15.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		969.00000	967,000	16.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		15.00000	15,000	16.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		921.00000	920,000	16.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		17.00000	18,000	16.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,260.00000	1,258,000	18.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		6.00000	6,000	18.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		126.00000	124,000	20.65	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		672.00000	672,000	20.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		164.00000	162,000	19.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		510.00000	510,000	19.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		691.00000	690,000	15.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		37.00000	38,000	15.88	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,408.00000	1,406,000	18.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		4.00000	4,000	18.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		118.00000	116,000	20.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		714.00000	714,000	20.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		237.00000	238,000	17.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		291.00000	290,000	17.23	0.00	0	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		735.00000	734,000	15.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		31.00000	32,000	15.88	0.00	0	560

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		67.00000	65,000	23.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		1,163.00000	1,163,000	23.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		78.00000	77,000	23.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		1,024.00000	1,025,000	23.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,162.00000	1,161,000	17.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		8.00000	9,000	17.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		314.00000	313,000	17.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		210.00000	211,000	17.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		455.00000	454,000	15.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		101.00000	102,000	15.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		338.00000	338,000	16.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		184.00000	186,000	16.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		649.00000	648,000	15.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		45.00000	46,000	15.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,065.00000	1,063,000	17.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		11.00000	11,000	17.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		70.00000	69,000	23.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		1,116.00000	1,117,000	23.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		781.00000	780,000	16.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		27.00000	28,000	16.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		423.00000	422,000	16.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		119.00000	120,000	16.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		153.00000	151,000	19.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		549.00000	549,000	19.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		64.00000	62,000	24.17	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		1,210.00000	1,210,000	24.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		74.00000	73,000	23.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		1,070.00000	1,071,000	23.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		134.00000	132,000	20.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		630.00000	630,000	20.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		365.00000	364,000	16.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		161.00000	162,000	16.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		88.00000	86,000	22.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		934.00000	934,000	22.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,211.00000	1,209,000	18.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		7.00000	7,000	18.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		105.00000	103,000	21.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		801.00000	801,000	21.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		175.00000	173,000	19.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		471.00000	471,000	19.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		83.00000	81,000	22.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		979.00000	979,000	22.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		513.00000	513,000	16.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		213.00000	216,000	16.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		487.00000	487,000	16.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		237.00000	240,000	16.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		541.00000	541,000	16.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		191.00000	194,000	16.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		532.00000	532,000	16.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		196.00000	199,000	16.37	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		456.00000	456,000	16.99	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		270.00000	273,000	16.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		411.00000	411,000	17.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		325.00000	328,000	17.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		664.00000	664,000	16.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		128.00000	131,000	16.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		433.00000	433,000	17.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		297.00000	300,000	17.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		700.00000	699,000	16.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		114.00000	116,000	16.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		304.00000	304,000	18.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		518.00000	521,000	18.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		209.00000	208,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		823.00000	825,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		353.00000	353,000	18.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		417.00000	420,000	18.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		155.00000	154,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,119.00000	1,121,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		737.00000	736,000	16.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		101.00000	103,000	16.05	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		149.00000	148,000	22.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,163.00000	1,165,000	22.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		629.00000	629,000	16.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		143.00000	146,000	16.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		200.00000	199,000	20.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		864.00000	866,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		480.00000	480,000	16.79	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		244.00000	247,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		775.00000	774,000	16.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		89.00000	91,000	16.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		336.00000	335,000	18.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		450.00000	452,000	18.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		169.00000	168,000	21.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,033.00000	1,035,000	21.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		229.00000	228,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		743.00000	745,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		505.00000	506,000	16.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		219.00000	223,000	16.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		814.00000	813,000	15.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		78.00000	80,000	15.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		240.00000	239,000	19.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		704.00000	706,000	19.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		192.00000	191,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		906.00000	908,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		219.00000	218,000	20.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		783.00000	785,000	20.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		176.00000	175,000	21.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		990.00000	992,000	21.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		371.00000	371,000	17.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		385.00000	388,000	17.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		391.00000	391,000	17.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		355.00000	358,000	17.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		596.00000	596,000	16.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		160.00000	163,000	16.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		263.00000	262,000	19.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		627.00000	629,000	19.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		184.00000	183,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		948.00000	950,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		320.00000	319,000	18.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		484.00000	486,000	18.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		987.00000	986,000	16.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		51.00000	53,000	16.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,216.00000	1,214,000	17.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		30.00000	31,000	17.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		290.00000	289,000	18.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		554.00000	556,000	18.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		162.00000	161,000	21.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		1,076.00000	1,078,000	21.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,169.00000	1,168,000	17.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		33.00000	35,000	17.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		563.00000	563,000	16.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		177.00000	180,000	16.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		251.00000	250,000	19.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		665.00000	667,000	19.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		143.00000	142,000	22.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		1,207.00000	1,209,000	22.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		943.00000	942,000	16.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		57.00000	59,000	16.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		276.00000	275,000	19.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		590.00000	592,000	19.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		856.00000	855,000	16.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		70.00000	72,000	16.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		899.00000	898,000	16.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		63.00000	65,000	16.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,032.00000	1,031,000	16.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		46.00000	48,000	16.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,262.00000	1,261,000	17.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		26.00000	28,000	17.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		138.00000	137,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		1,252.00000	1,254,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		133.00000	131,000	22.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		1,297.00000	1,298,000	22.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		527.00000	527,000	17.15	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		361.00000	366,000	17.15	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		506.00000	506,000	17.33	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		390.00000	395,000	17.33	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		549.00000	549,000	16.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		333.00000	338,000	16.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		668.00000	665,000	17.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		372.00000	376,000	17.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		645.00000	642,000	17.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		399.00000	403,000	17.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		691.00000	688,000	16.93	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		345.00000	349,000	16.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		428.00000	432,000	17.45	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		624.00000	621,000	17.45	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		578.00000	577,000	18.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		704.00000	710,000	18.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		562.00000	561,000	18.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		738.00000	744,000	18.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		595.00000	594,000	18.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		671.00000	677,000	18.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		914.00000	920,000	19.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		488.00000	487,000	19.54	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,131.00000	1,141,000	20.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,282.00000	1,290,000	20.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,115.00000	1,125,000	20.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,316.00000	1,324,000	20.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,148.00000	1,158,000	20.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,249.00000	1,257,000	20.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		966.00000	975,000	19.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,315.00000	1,326,000	19.48	0.00	0	200
<b>Total \$ / R Option</b>										<b>266,000.00</b>	<b>1,000</b>	<b>284,148</b>
<b>Total \$ / R</b>										<b>80,966,454.10</b>	<b>12,228</b>	<b>607,674</b>
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.16340	7.16510			1,611,765.00	225	455

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/12/2011	Foreign Exchange Future				7.25240	7.25450			1,631,790.00	225	344
<b>Total \$ / R MAXI Future</b>										<b>3,243,555.00</b>	<b>450</b>	<b>799</b>
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.10	Call		12,114.00000	11,669,000	16.41	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.10	Put		5,604.00000	5,329,000	16.41	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.15	Call		9,305.00000	8,857,000	16.48	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.15	Put		7,795.00000	7,517,000	16.48	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.05	Call		15,378.00000	14,955,000	16.35	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.05	Put		3,868.00000	3,615,000	16.35	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.20	Put		10,765.00000	10,506,000	17.20	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.20	Call		7,275.00000	6,846,000	17.20	0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.00	Call		39,299.00000	39,234,000	16.36	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.00	Put		13,849.00000	13,994,000	16.36	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.05	Call		36,483.00000	36,409,000	16.58	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.05	Put		16,033.00000	16,169,000	16.58	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		6.95	Call		42,295.00000	42,236,000	16.14	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		6.95	Put		11,845.00000	11,996,000	16.14	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>3,243,555.00</b>	<b>450</b>	<b>849</b>
£ / R	On 19/09/2011	Foreign Exchange Future				11.51580	11.43240			7,024,638.00	610	20,641
£ / R	On 19/12/2011	Foreign Exchange Future				11.64850	11.56480			15,865,257.00	1,362	16,480
£ / R	On 19/03/2012	Foreign Exchange Future				11.76680	11.68440			5,883,400.00	500	2,765
£ / R	On 18/06/2012	Foreign Exchange Future				11.87980	11.80080			0.00	0	0
<b>Total £ / R Future</b>										<b>28,773,295.00</b>	<b>2,472</b>	<b>39,886</b>
£ / R	On 19/09/2011	Foreign Exchange Option		11.50	Call		89.00000	120,000	14.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		157.00000	104,000	14.06	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		73.00000	99,000	14.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		191.00000	133,000	14.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		112.00000	149,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		130.00000	83,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		48.00000	65,000	15.01	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		266.00000	199,000	15.01	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		7.00000	9,000	17.87	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		675.00000	593,000	17.87	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		11.00000	6,000	16.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		443.00000	522,000	16.06	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		933.00000	1,016,000	19.83	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		1.00000	0,000	19.83	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		490.00000	570,000	16.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		8.00000	4,000	16.26	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		39.00000	23,000	15.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		271.00000	339,000	15.26	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		587.00000	669,000	17.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		5.00000	3,000	17.05	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		22.00000	12,000	15.66	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		354.00000	428,000	15.66	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		311.00000	383,000	15.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		29.00000	17,000	15.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		17.00000	21,000	16.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		485.00000	405,000	16.60	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		32.00000	42,000	15.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		350.00000	276,000	15.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		26.00000	34,000	15.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		394.00000	318,000	15.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		233.00000	296,000	15.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		51.00000	30,000	15.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		685.00000	767,000	17.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		3.00000	1,000	17.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		39.00000	52,000	15.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		307.00000	236,000	15.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		21.00000	27,000	16.28	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		439.00000	361,000	16.28	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		784.00000	867,000	18.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		2.00000	1,000	18.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		335.00000	378,000	15.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		420.00000	380,000	15.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		317.00000	359,000	15.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		452.00000	411,000	15.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		355.00000	401,000	15.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		390.00000	353,000	15.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		183.00000	211,000	17.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		818.00000	763,000	17.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		502.00000	558,000	14.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		237.00000	210,000	14.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		254.00000	290,000	16.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		589.00000	542,000	16.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		300.00000	340,000	15.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		485.00000	442,000	15.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,101.00000	1,176,000	13.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		36.00000	28,000	13.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		927.00000	999,000	13.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		62.00000	51,000	13.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		648.00000	703,000	15.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		414.00000	386,000	15.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		624.00000	678,000	15.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		440.00000	411,000	15.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		673.00000	729,000	15.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		389.00000	362,000	15.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		601.00000	653,000	15.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		467.00000	436,000	15.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		463.00000	507,000	16.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		679.00000	640,000	16.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		906.00000	972,000	15.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		222.00000	205,000	15.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		498.00000	544,000	16.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		614.00000	577,000	16.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		347.00000	382,000	17.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		963.00000	915,000	17.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		698.00000	755,000	15.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		364.00000	338,000	15.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		976.00000	1,044,000	15.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		192.00000	177,000	15.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		536.00000	585,000	16.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		552.00000	518,000	16.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		839.00000	904,000	15.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		255.00000	237,000	15.13	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		669.00000	706,000	16.55	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		718.00000	676,000	16.55	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		650.00000	686,000	16.64	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		749.00000	706,000	16.64	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		688.00000	726,000	16.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		687.00000	646,000	16.46	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>18,595</b>
<b>Total £ / R</b>										<b>28,773,295.00</b>	<b>2,472</b>	<b>58,481</b>
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09260	0.09270			5,370.80	58	12,250
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09390	0.09400			5,446.20	58	5,290
<b>Total ¥ / R Future</b>										<b>10,817.00</b>	<b>116</b>	<b>17,540</b>
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,270.00000	1,260,000	25.89	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	25.89	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		294.00000	279,000	15.66	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		24.00000	19,000	15.66	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,270.00000	2,260,000	31.81	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	31.81	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	39.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,730.00000	1,140,740,000	39.35	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,413.00000	1,403,000	17.41	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		13.00000	13,000	17.41	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		578.00000	569,000	17.51	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		178.00000	179,000	17.51	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,403.00000	2,393,000	23.57	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		3.00000	3,000	23.57	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>10,817.00</b>	<b>116</b>	<b>17,540</b>
€ / R	On	19/09/2011	Foreign Exchange Future			10.03230	10.05760			4,083,146.10	407	60,194
€ / R	On	19/12/2011	Foreign Exchange Future			10.15030	10.17790			6,354,087.80	626	20,063
€ / R	On	19/03/2012	Foreign Exchange Future			10.26150	10.29000			0.00	0	8,114
€ / R	On	18/06/2012	Foreign Exchange Future			10.36790	10.39910			0.00	0	0
<b>Total € / R Future</b>										<b>10,437,233.90</b>	<b>1,033</b>	<b>88,371</b>
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		415.00000	390,000	14.99	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		7.00000	8,000	14.99	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		369.00000	344,000	14.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		11.00000	12,000	14.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		463.00000	437,000	15.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		5.00000	5,000	15.14	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		21.00000	24,000	14.54	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		279.00000	256,000	14.54	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		357.00000	382,000	16.17	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		15.00000	14,000	16.17	0.00	0	3,590

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		758.00000	733,000	17.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		0.00000	1,000	17.13	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		35.00000	31,000	15.15	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		227.00000	249,000	15.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		127.00000	114,000	13.95	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		69.00000	82,000	13.95	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		4.00000	4,000	18.12	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		596.00000	622,000	18.12	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		659.00000	633,000	16.39	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		1.00000	1,000	16.39	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		6.00000	6,000	17.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		498.00000	524,000	17.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		5.00000	5,000	17.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		547.00000	573,000	17.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		9.00000	8,000	16.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		451.00000	476,000	16.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		1.00000	1,000	22.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		1,043.00000	1,069,000	22.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		0.00000	0,000	22.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		1,092.00000	1,118,000	22.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Call		0.00000	0,000	26.61	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Put		1,542.00000	1,568,000	26.61	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		2.00000	2,000	20.00	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		794.00000	820,000	20.00	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Call		20.00000	18,000	15.83	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	10.35	Put		312.00000	336,000	15.83	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Call		46.00000	41,000	14.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Put		188.00000	209,000	14.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		520.00000	507,000	14.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		142.00000	157,000	14.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		489.00000	477,000	14.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		161.00000	177,000	14.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		553.00000	538,000	14.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		125.00000	138,000	14.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		403.00000	395,000	14.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		225.00000	245,000	14.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		702.00000	681,000	13.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		74.00000	81,000	13.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		914.00000	889,000	13.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		36.00000	39,000	13.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		827.00000	804,000	13.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		49.00000	54,000	13.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		51.00000	56,000	21.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,623.00000	1,656,000	21.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		430.00000	421,000	14.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		202.00000	221,000	14.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		60.00000	64,000	20.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,482.00000	1,514,000	20.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		743.00000	721,000	13.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		65.00000	71,000	13.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		114.00000	119,000	18.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		936.00000	969,000	18.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		289.00000	287,000	15.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		361.00000	387,000	15.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		57.00000	61,000	20.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,529.00000	1,561,000	20.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		254.00000	254,000	15.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		426.00000	454,000	15.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		377.00000	370,000	14.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		249.00000	270,000	14.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		663.00000	643,000	13.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		85.00000	93,000	13.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		91.00000	96,000	19.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		1,113.00000	1,146,000	19.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		330.00000	325,000	15.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		302.00000	325,000	15.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		543.00000	537,000	15.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		353.00000	376,000	15.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		520.00000	514,000	15.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		380.00000	403,000	15.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		568.00000	561,000	15.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		328.00000	350,000	15.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,300.00000	1,274,000	14.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		60.00000	63,000	14.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		475.00000	471,000	15.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		435.00000	460,000	15.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		707.00000	695,000	14.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		217.00000	234,000	14.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,345.00000	1,319,000	14.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		55.00000	58,000	14.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		648.00000	638,000	14.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		258.00000	277,000	14.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		350.00000	351,000	16.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		660.00000	690,000	16.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		308.00000	310,000	17.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		768.00000	799,000	17.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		454.00000	452,000	15.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		464.00000	491,000	15.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		232.00000	236,000	18.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,042.00000	1,075,000	18.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		171.00000	176,000	19.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,381.00000	1,415,000	19.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		272.00000	275,000	17.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		882.00000	914,000	17.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		143.00000	148,000	19.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,603.00000	1,637,000	19.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		261.00000	265,000	17.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		921.00000	954,000	17.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		884.00000	865,000	14.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		144.00000	154,000	14.47	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		199.00000	204,000	18.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,209.00000	1,243,000	18.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		0.00000	563,000	15.86	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		0.00000	595,000	15.86	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		0.00000	544,000	15.96	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		0.00000	626,000	15.96	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		0.00000	583,000	15.75	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		0.00000	565,000	15.75	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>10,437,233.90</b>	<b>1,033</b>	<b>112,071</b>
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.19890	7.20080			0.00	0	0
<b>Total ANY DAY EXPIRY CAAG \$ Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.70	Call		518.00000	517,000	15.69	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.70	Put		17.00000	18,000	15.69	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Call		474.00000	472,000	15.61	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Put		23.00000	23,000	15.61	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Call		564.00000	563,000	15.77	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Put		13.00000	14,000	15.77	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Put		81.00000	82,000	16.14	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Call		282.00000	281,000	16.14	0.00	0	14,286
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Put		310.00000	310,000	18.67	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Call		111.00000	109,000	18.67	0.00	0	6,757
<b>Total ANY DAY EXPIRY CAAG \$ Option</b>										<b>0.00</b>	<b>0</b>	<b>21,043</b>
<b>Total ANY DAY EXPIRY CAAG \$</b>										<b>0.00</b>	<b>0</b>	<b>21,043</b>

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 Future			7.62480	7.58750			3,812,400.00	500	26,285
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.63550	7.59800			1,527,100.00	200	1,241
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.64840	7.61170			0.00	0	1,680
AU\$ / R	On	18/06/2012	Foreign Exchange Future			7.66140	7.62600			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>5,339,500.00</b>	<b>700</b>	<b>29,206</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		938.00000	975,000	22.61	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		1.00000	0,000	22.61	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		888.00000	925,000	22.67	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		1.00000	0,000	22.67	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		988.00000	1,025,000	22.54	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		1.00000	0,000	22.54	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		126.00000	151,000	13.80	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		39.00000	26,000	13.80	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		164.00000	193,000	14.35	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		27.00000	18,000	14.35	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		589.00000	625,000	20.40	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		2.00000	0,000	20.40	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		391.00000	427,000	17.12	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		4.00000	2,000	17.12	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		92.00000	113,000	13.24	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		55.00000	38,000	13.24	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		440.00000	476,000	17.94	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		3.00000	1,000	17.94	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		5.00000	6,000	15.90	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		368.00000	331,000	15.90	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	6.75	Call		838.00000	875,000	22.74	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		1.00000	0,000	22.74	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		3.00000	4,000	16.36	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		416.00000	379,000	16.36	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		788.00000	825,000	22.81	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		1.00000	0,000	22.81	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		489.00000	526,000	18.76	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		2.00000	1,000	18.76	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		1.00000	2,000	18.33	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		564.00000	527,000	18.33	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		206.00000	237,000	14.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		19.00000	12,000	14.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		3.00000	3,000	17.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		466.00000	428,000	17.02	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		959.00000	995,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		11.00000	10,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		912.00000	947,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		14.00000	12,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,007.00000	1,043,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		9.00000	8,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		261.00000	282,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		163.00000	147,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		388.00000	415,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		90.00000	80,000	13.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		496.00000	524,000	13.02	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	7.25	Put		134.00000	126,000	13.02	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		463.00000	491,000	13.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		151.00000	143,000	13.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		530.00000	561,000	13.08	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		118.00000	113,000	13.08	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		402.00000	428,000	13.16	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		190.00000	180,000	13.16	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		726.00000	759,000	13.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		64.00000	61,000	13.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		239.00000	257,000	13.67	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		377.00000	359,000	13.67	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		373.00000	399,000	13.21	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		211.00000	201,000	13.21	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		685.00000	718,000	13.32	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		73.00000	70,000	13.32	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,423.00000	1,460,000	16.03	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		11.00000	12,000	16.03	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		0.00000	365,000	13.34	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		0.00000	354,000	13.34	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		0.00000	344,000	13.46	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		0.00000	383,000	13.46	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		0.00000	389,000	13.31	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		0.00000	328,000	13.31	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>5,339,500.00</b>	<b>700</b>	<b>29,206</b>

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 Future			7.27460	7.24370			0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.35090	7.31970			0.00	0	10
<b>Total CAD/ R Future</b>										<b>0.00</b>	<b>0</b>	<b>10</b>
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		48.00000	65,000	10.33	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		54.00000	40,000	10.33	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		31.00000	43,000	10.84	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		87.00000	68,000	10.84	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		78.00000	100,000	10.87	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		34.00000	25,000	10.87	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		0.00000	1,000	16.66	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		556.00000	526,000	16.66	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		1.00000	1,000	15.97	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		507.00000	476,000	15.97	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		0.00000	0,000	17.36	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		606.00000	575,000	17.36	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		3.00000	4,000	13.37	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		309.00000	279,000	13.37	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		644.00000	675,000	16.96	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	16.96	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		345.00000	376,000	14.08	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		1.00000	1,000	14.08	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	18.75	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		706.00000	675,000	18.75	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		211.00000	232,000	11.49	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		141.00000	131,000	11.49	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	7.30	Call		185.00000	205,000	11.52		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		165.00000	154,000	11.52		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		240.00000	261,000	11.46		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		120.00000	110,000	11.46		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		85.00000	92,000	13.14		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		415.00000	391,000	13.14		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		543.00000	573,000	11.79		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		23.00000	22,000	11.79		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		94.00000	102,000	12.88		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		374.00000	351,000	12.88		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		499.00000	528,000	11.68		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		29.00000	27,000	11.68		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		148.00000	160,000	11.82		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		228.00000	209,000	11.82		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		456.00000	485,000	11.56		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		36.00000	34,000	11.56		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		132.00000	143,000	12.08		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		262.00000	242,000	12.08		0.00	0	0
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CF CANDO On 19/09/2011 Foreign Exchange Future			0.00020	0.00030				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			0.30370	0.30210				0.00	0	21,898

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAEE Future</b>								<b>0.00</b>	<b>0</b>	<b>21,898</b>
<b>Total CF CANDO CAEE</b>								<b>0.00</b>	<b>0</b>	<b>21,898</b>
CHF / R On 19/09/2011 Foreign Exchange Future			8.23810	8.33150				82,381.00	10	8
CHF / R On 19/12/2011 Foreign Exchange Future			8.36370	8.46090				16,727.40	2	264
<b>Total CHF / R Future</b>								<b>99,108.40</b>	<b>12</b>	<b>272</b>
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		682.00000	589,000	18.54		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		1.00000	1,000	18.54		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		633.00000	540,000	18.10		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		2.00000	2,000	18.10		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		732.00000	639,000	18.97		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		1.00000	1,000	18.97		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		74.00000	39,000	17.36		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		143.00000	201,000	17.36		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		3.00000	1,000	23.46		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		722.00000	813,000	23.46		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		3.00000	2,000	22.86		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		672.00000	764,000	22.86		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		534.00000	441,000	17.24		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		3.00000	3,000	17.24		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		4.00000	2,000	22.26		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		623.00000	714,000	22.26		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		9.00000	4,000	20.47		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		478.00000	566,000	20.47		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		7.00000	3,000	21.07		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	8.85	Put		526.00000	615,000	21.07		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		2.00000	1,000	24.06		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		771.00000	863,000	24.06		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		1.00000	0,000	24.30		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		920.00000	1,012,000	24.30		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		485.00000	393,000	16.81		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		4.00000	5,000	16.81		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		396.00000	336,000	17.26		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		235.00000	272,000	17.26		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		371.00000	314,000	17.43		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		260.00000	300,000	17.43		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		422.00000	360,000	17.09		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		211.00000	246,000	17.09		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		305.00000	257,000	18.06		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		344.00000	393,000	18.06		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		478.00000	411,000	16.75		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		167.00000	197,000	16.75		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		648.00000	566,000	16.00		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		87.00000	102,000	16.00		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		286.00000	241,000	18.27		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		375.00000	427,000	18.27		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		183.00000	153,000	19.74		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		622.00000	689,000	19.74		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		99.00000	81,000	21.64		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		1,038.00000	1,117,000	21.64		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		135.00000	112,000	20.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		824.00000	898,000	20.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		325.00000	275,000	17.85	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		314.00000	361,000	17.85	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		575.00000	499,000	16.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		114.00000	135,000	16.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		766.00000	679,000	15.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		55.00000	65,000	15.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		208.00000	174,000	19.32	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		547.00000	610,000	19.32	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		851.00000	761,000	15.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		40.00000	47,000	15.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		236.00000	198,000	18.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		475.00000	534,000	18.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		172.00000	143,000	19.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		661.00000	729,000	19.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		269.00000	226,000	18.48	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		408.00000	462,000	18.48	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		93.00000	76,000	21.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		1,082.00000	1,162,000	21.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		127.00000	105,000	20.98	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		866.00000	941,000	20.98	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>99,108.40</b>	<b>12</b>	<b>272</b>
RAIN	On	19/09/2011	Foreign Exchange Future			14,538.58000	14,543.13000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			1.12220	1.12060				0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.13670	1.13540				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		257.00000	264,000	15.82		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		51.00000	42,000	15.82		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		47.00000	46,000	18.29		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		341.00000	324,000	18.29		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		710.00000	725,000	19.10		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		4.00000	3,000	19.10		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		589.00000	599,000	16.45		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		235.00000	232,000	16.45		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		355.00000	361,000	17.59		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		501.00000	494,000	17.59		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		942.00000	955,000	16.09		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		88.00000	88,000	16.09		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>128,603,963.40</b>	<b>16,011</b>	<b>543,896</b>
<b>Total Options</b>								<b>266,000.00</b>	<b>1,000</b>	<b>347,536</b>
<b>Grand Total:</b>								<b>128,869,963.40</b>	<b>17,011</b>	<b>891,432</b>