

## Currency Derivatives Daily MTM Report

Daily summary for: 12/09/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			7.39000	7.27780			266,099,120.00	36,008	206,905
\$ / R	On	19/12/2011			7.48270	7.36880			167,724,720.50	22,415	97,546
\$ / R	On	19/03/2012			7.56360	7.44880			9,106,574.40	1,204	18,184
\$ / R	On	18/06/2012			7.63990	7.52460			1,909,975.00	250	2,243
\$ / R	On	17/09/2012			7.71760	7.60290			0.00	0	499
\$ / R	On	14/12/2012			7.79590	7.68130			0.00	0	0
\$ / R	On	12/12/2014			8.57920	8.46610			0.00	0	0
<b>Total \$ / R Future</b>									<b>444,840,389.90</b>	<b>59,877</b>	<b>325,377</b>
\$ / R	On	19/09/2011	8.05	Call		2.00000	1,000	27.61	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		774.00000	661,000	27.61	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		1.00000	1,000	28.30	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		823.00000	711,000	28.30	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		2.00000	2,000	26.92	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		724.00000	612,000	26.92	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		528.00000	416,000	24.18	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		6.00000	6,000	24.18	0.00	0	15,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		43.00000	70,000	18.35	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		165.00000	80,000	18.35	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		478.00000	590,000	21.65	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		0.00000	0,000	21.65	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		379.00000	490,000	20.26	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		1.00000	0,000	20.26	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		205.00000	112,000	19.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		33.00000	52,000	19.08	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		338.00000	230,000	21.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		16.00000	20,000	21.29	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		578.00000	690,000	23.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	23.05	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	23.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		678.00000	790,000	23.53	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		18.00000	4,000	18.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		196.00000	294,000	18.20	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,522.00000	2,410,000	43.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	43.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		94.00000	38,000	18.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		72.00000	128,000	18.30	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		47.00000	14,000	18.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		125.00000	204,000	18.25	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		0.00000	0,000	23.30	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		728.00000	840,000	23.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		528.00000	640,000	22.35	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	6.75	Put		0.00000	0,000	22.35	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		1.00000	0,000	20.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		429.00000	540,000	20.96	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		248.00000	148,000	19.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		26.00000	38,000	19.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		330.00000	441,000	19.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		2.00000	1,000	19.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		12.00000	15,000	22.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		384.00000	275,000	22.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		158.00000	248,000	18.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		30.00000	8,000	18.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		283.00000	391,000	18.87	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		5.00000	1,000	18.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		878.00000	990,000	22.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	22.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		7.00000	8,000	23.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		479.00000	368,000	23.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,528.00000	1,640,000	24.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	24.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		96.00000	164,000	18.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		68.00000	24,000	18.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		20.00000	28,000	20.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		292.00000	188,000	20.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,478.00000	1,590,000	23.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	23.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		1.00000	1,000	28.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		873.00000	761,000	28.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,428.00000	1,540,000	21.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	21.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		10.00000	11,000	22.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		432.00000	321,000	22.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		978.00000	1,090,000	22.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	22.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,578.00000	1,690,000	26.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	26.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		238.00000	342,000	18.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		10.00000	2,000	18.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		628.00000	740,000	23.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	23.74	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		56.00000	96,000	18.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		128.00000	56,000	18.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		4.00000	3,000	25.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		626.00000	513,000	25.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Call		1.00000	0,000	29.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Put		973.00000	860,000	29.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Call		1,328.00000	1,440,000	20.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	20.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Call		1,028.00000	1,140,000	21.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	21.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Call		1.00000	1,000	29.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Put		923.00000	811,000	29.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		5.00000	4,000	24.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		577.00000	464,000	24.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Call		0.00000	0,000	30.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Put		1,022.00000	910,000	30.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Call		1,278.00000	1,390,000	20.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	20.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Call		1,178.00000	1,290,000	21.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	21.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		3.00000	2,000	26.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		675.00000	562,000	26.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Call		1,228.00000	1,340,000	21.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	21.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Call		0.00000	0,000	30.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Put		1,072.00000	960,000	30.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		283.00000	343,000	17.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		264.00000	210,000	17.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		263.00000	320,000	18.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		294.00000	237,000	18.00	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		304.00000	368,000	17.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		235.00000	185,000	17.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		41.00000	25,000	15.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		660.00000	758,000	15.20	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		748.00000	659,000	21.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		117.00000	142,000	21.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		99.00000	72,000	16.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		468.00000	555,000	16.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		208.00000	161,000	17.17	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		327.00000	394,000	17.17	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,223.00000	1,336,000	17.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		4.00000	3,000	17.42	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		359.00000	296,000	18.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		228.00000	279,000	18.56	0.00	0	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		932.00000	1,042,000	16.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		13.00000	9,000	16.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		980.00000	1,091,000	16.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		11.00000	8,000	16.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,125.00000	1,237,000	17.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		6.00000	4,000	17.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		110.00000	133,000	21.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		791.00000	700,000	21.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,421.00000	1,534,000	18.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		2.00000	1,000	18.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		245.00000	299,000	18.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		326.00000	266,000	18.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		702.00000	804,000	15.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		33.00000	21,000	15.39	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		619.00000	715,000	15.38	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		50.00000	32,000	15.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		133.00000	162,000	20.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		664.00000	579,000	20.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		173.00000	211,000	19.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		504.00000	428,000	19.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		579.00000	673,000	15.56	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		60.00000	40,000	15.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,077.00000	1,188,000	16.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		8.00000	5,000	16.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,028.00000	1,139,000	16.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		9.00000	6,000	16.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,371.00000	1,485,000	17.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		2.00000	2,000	17.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		151.00000	185,000	20.17	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		582.00000	502,000	20.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		198.00000	243,000	19.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		429.00000	360,000	19.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		790.00000	898,000	15.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		21.00000	15,000	15.76	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,520.00000	1,634,000	18.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	18.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		142.00000	173,000	20.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		623.00000	540,000	20.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		183.00000	139,000	16.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		352.00000	422,000	16.89	0.00	0	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		837.00000	946,000	15.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		18.00000	13,000	15.94	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		77.00000	92,000	23.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		1,058.00000	959,000	23.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		92.00000	110,000	22.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		923.00000	827,000	22.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,273.00000	1,385,000	17.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		4.00000	2,000	17.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		378.00000	452,000	16.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		159.00000	119,000	16.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		540.00000	632,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		71.00000	49,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		406.00000	485,000	16.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		137.00000	102,000	16.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		746.00000	851,000	15.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		27.00000	18,000	15.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,174.00000	1,287,000	17.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		5.00000	4,000	17.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		82.00000	98,000	22.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		1,013.00000	915,000	22.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		884.00000	994,000	16.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		15.00000	11,000	16.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		503.00000	593,000	15.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		84.00000	60,000	15.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		185.00000	226,000	19.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		466.00000	393,000	19.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		73.00000	87,000	23.35	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		1,104.00000	1,004,000	23.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		87.00000	104,000	22.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		968.00000	871,000	22.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		162.00000	197,000	19.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		543.00000	464,000	19.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		436.00000	519,000	16.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		117.00000	86,000	16.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		104.00000	125,000	21.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		835.00000	742,000	21.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,322.00000	1,435,000	17.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		3.00000	2,000	17.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		125.00000	151,000	20.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		706.00000	618,000	20.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		213.00000	260,000	18.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		394.00000	327,000	18.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		97.00000	117,000	22.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		878.00000	784,000	22.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		587.00000	674,000	16.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		174.00000	146,000	16.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		556.00000	641,000	16.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		193.00000	163,000	16.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		619.00000	708,000	16.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		156.00000	130,000	16.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		610.00000	699,000	16.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		161.00000	135,000	16.59	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		521.00000	600,000	16.85	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		222.00000	186,000	16.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		471.00000	545,000	17.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		272.00000	231,000	17.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		750.00000	846,000	16.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		101.00000	82,000	16.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		496.00000	572,000	17.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		247.00000	208,000	17.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		787.00000	888,000	16.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		88.00000	74,000	16.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		351.00000	409,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		452.00000	395,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		241.00000	281,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		742.00000	667,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		406.00000	472,000	17.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		357.00000	308,000	17.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		178.00000	207,000	21.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,029.00000	943,000	21.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		826.00000	930,000	16.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		77.00000	66,000	16.43	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		171.00000	199,000	21.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,072.00000	985,000	21.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		713.00000	808,000	16.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		114.00000	94,000	16.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		230.00000	269,000	20.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		781.00000	705,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		548.00000	632,000	16.76	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		199.00000	168,000	16.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		869.00000	973,000	16.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		70.00000	59,000	16.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		387.00000	450,000	18.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		388.00000	336,000	18.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		194.00000	226,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		945.00000	862,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		263.00000	308,000	19.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		664.00000	594,000	19.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		578.00000	665,000	16.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		179.00000	151,000	16.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		912.00000	1,017,000	16.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		63.00000	53,000	16.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		276.00000	323,000	19.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		627.00000	559,000	19.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		220.00000	257,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		821.00000	743,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		252.00000	294,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		703.00000	630,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		202.00000	235,000	20.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		903.00000	821,000	20.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		427.00000	495,000	17.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		328.00000	281,000	17.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		448.00000	519,000	17.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		299.00000	255,000	17.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		678.00000	770,000	16.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		129.00000	106,000	16.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		303.00000	355,000	19.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		554.00000	491,000	19.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		211.00000	246,000	20.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		862.00000	782,000	20.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		368.00000	429,000	18.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		419.00000	365,000	18.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,089.00000	1,197,000	16.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		40.00000	33,000	16.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,321.00000	1,431,000	17.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		22.00000	17,000	17.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		334.00000	390,000	18.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		485.00000	426,000	18.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		186.00000	216,000	21.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		987.00000	902,000	21.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,274.00000	1,384,000	17.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		25.00000	20,000	17.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		643.00000	734,000	16.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		144.00000	120,000	16.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		289.00000	338,000	19.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		590.00000	524,000	19.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		164.00000	190,000	21.93	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		1,115.00000	1,026,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,044.00000	1,151,000	16.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		45.00000	37,000	16.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		318.00000	372,000	18.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		519.00000	458,000	18.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		955.00000	1,061,000	16.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		56.00000	47,000	16.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		999.00000	1,106,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		50.00000	42,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,135.00000	1,243,000	17.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		36.00000	29,000	17.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,368.00000	1,479,000	17.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		19.00000	15,000	17.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		157.00000	183,000	22.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		1,158.00000	1,069,000	22.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		151.00000	175,000	22.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		1,202.00000	1,111,000	22.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		587.00000	662,000	16.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		312.00000	272,000	16.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		564.00000	636,000	17.11	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		339.00000	296,000	17.11	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		611.00000	691,000	16.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		286.00000	251,000	16.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		729.00000	808,000	16.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		326.00000	290,000	16.95	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		705.00000	780,000	17.06	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		352.00000	312,000	17.06	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		756.00000	837,000	16.84	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		303.00000	269,000	16.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		378.00000	335,000	17.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		681.00000	753,000	17.17	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		630.00000	694,000	18.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		649.00000	598,000	18.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		613.00000	676,000	18.80	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		682.00000	630,000	18.80	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		648.00000	713,000	18.47	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		617.00000	567,000	18.47	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		852.00000	794,000	19.48	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		533.00000	590,000	19.48	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,206.00000	1,285,000	20.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,240.00000	1,206,000	20.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,189.00000	1,267,000	20.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,273.00000	1,238,000	20.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,223.00000	1,304,000	20.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,207.00000	1,175,000	20.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		927.00000	897,000	19.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,393.00000	1,476,000	19.63	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>284,148</b>
<b>Total \$ / R</b>										<b>444,840,389.90</b>	<b>59,877</b>	<b>609,525</b>
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				7.39000	7.27780			1,529,730.00	207	244

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				7.48270	7.36880			3,082,872.40	412	517
<b>Total \$ / R MAXI Future</b>										<b>4,612,602.40</b>	<b>619</b>	<b>761</b>
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.10	Call		19,591.00000	29,436,000	18.20	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.10	Put		1,811.00000	436,000	18.20	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.15	Call		15,792.00000	24,821,000	18.23	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.15	Put		3,012.00000	821,000	18.23	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.05	Call		23,785.00000	34,216,000	18.18	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.05	Put		1,005.00000	216,000	18.18	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.20	Put		4,671.00000	1,448,000	18.25	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.20	Call		12,451.00000	20,448,000	18.25	0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.00	Call		46,778.00000	55,515,000	16.08	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.00	Put		9,898.00000	7,245,000	16.08	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.05	Call		43,608.00000	51,906,000	16.26	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.05	Put		11,728.00000	8,636,000	16.26	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		6.95	Call		50,326.00000	59,281,000	15.91	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		6.95	Put		8,446.00000	6,011,000	15.91	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>4,612,602.40</b>	<b>619</b>	<b>811</b>
£ / R	On 19/09/2011	Foreign Exchange Future				11.68640	11.57620			1,227,072.00	105	20,491
£ / R	On 19/12/2011	Foreign Exchange Future				11.82410	11.71120			6,857,978.00	580	22,377
£ / R	On 19/03/2012	Foreign Exchange Future				11.94460	11.82880			0.00	0	2,765
£ / R	On 18/06/2012	Foreign Exchange Future				12.05640	11.93940			0.00	0	0
<b>Total £ / R Future</b>										<b>8,085,050.00</b>	<b>685</b>	<b>45,633</b>
£ / R	On 19/09/2011	Foreign Exchange Option		11.50	Call		154.00000	223,000	16.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		78.00000	37,000	16.26	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		124.00000	184,000	15.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		98.00000	48,000	15.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		187.00000	264,000	16.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		61.00000	28,000	16.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		78.00000	116,000	15.06	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		152.00000	80,000	15.06	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		10.00000	11,000	17.92	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		534.00000	425,000	17.92	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		5.00000	2,000	19.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		581.00000	688,000	19.89	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,076.00000	1,186,000	22.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		0.00000	0,000	22.11	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		630.00000	737,000	20.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		4.00000	1,000	20.11	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		16.00000	7,000	18.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		392.00000	493,000	18.67	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		728.00000	837,000	20.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		2.00000	1,000	20.53	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		9.00000	4,000	19.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		485.00000	590,000	19.47	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		438.00000	541,000	19.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		12.00000	5,000	19.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		26.00000	32,000	16.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		350.00000	246,000	16.29	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		51.00000	69,000	15.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		225.00000	133,000	15.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		40.00000	54,000	15.48	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		264.00000	168,000	15.48	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		347.00000	445,000	18.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		21.00000	9,000	18.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		827.00000	937,000	20.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		1.00000	1,000	20.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		63.00000	88,000	14.66	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		187.00000	102,000	14.66	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		32.00000	41,000	15.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		306.00000	205,000	15.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		927.00000	1,036,000	21.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		1.00000	0,000	21.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		409.00000	461,000	15.16	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		348.00000	287,000	15.16	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		386.00000	436,000	15.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		375.00000	312,000	15.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		433.00000	487,000	15.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		322.00000	263,000	15.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		227.00000	256,000	16.82	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		716.00000	632,000	16.82	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		599.00000	669,000	14.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		188.00000	145,000	14.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		312.00000	351,000	15.80	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	11.90	Put		501.00000	427,000	15.80	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		366.00000	412,000	15.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		405.00000	338,000	15.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,237.00000	1,348,000	14.95	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		26.00000	24,000	14.95	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,055.00000	1,159,000	14.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		44.00000	35,000	14.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		738.00000	802,000	15.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		359.00000	307,000	15.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		712.00000	774,000	15.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		383.00000	329,000	15.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		765.00000	831,000	15.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		336.00000	286,000	15.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		686.00000	747,000	15.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		407.00000	352,000	15.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		532.00000	580,000	16.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		603.00000	535,000	16.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,019.00000	1,105,000	15.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		190.00000	160,000	15.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		572.00000	624,000	16.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		543.00000	479,000	16.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		401.00000	437,000	17.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		872.00000	792,000	17.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		793.00000	861,000	15.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		314.00000	266,000	15.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,092.00000	1,181,000	15.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		163.00000	136,000	15.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		615.00000	671,000	15.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		486.00000	426,000	15.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		948.00000	1,031,000	15.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		219.00000	186,000	15.12	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		732.00000	782,000	16.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		643.00000	576,000	16.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		711.00000	760,000	16.23	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		672.00000	604,000	16.23	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		753.00000	805,000	16.07	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		614.00000	549,000	16.07	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>8,085,050.00</b>	<b>685</b>	<b>64,228</b>
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09600	0.09360			4,032.00	42	12,230
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09740	0.09490			3,896.00	40	5,290
<b>Total ¥ / R Future</b>										<b>7,928.00</b>	<b>82</b>	<b>17,520</b>
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,360.00000	1,600,000	30.30	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	30.30	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		370.00000	602,000	23.04	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		10.00000	2,000	23.04	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,360.00000	2,600,000	39.95	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	39.95	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	43.09	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		1,140,640.00000	1,140,400,000	43.09	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,501.00000	1,749,000	19.54	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		11.00000	9,000	19.54	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		634.00000	825,000	17.17	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		144.00000	85,000	17.17	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,493.00000	2,742,000	25.36	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		3.00000	2,000	25.36	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>7,928.00</b>	<b>82</b>	<b>17,520</b>
€ / R	On	19/09/2011	Foreign Exchange Future			10.06610	9.98130			20,142,266.10	2,001	60,540
€ / R	On	19/12/2011	Foreign Exchange Future			10.19110	10.10330			3,872,618.00	380	19,742
€ / R	On	19/03/2012	Foreign Exchange Future			10.30430	10.21520			0.00	0	8,114
€ / R	On	18/06/2012	Foreign Exchange Future			10.41320	10.32070			1,041,320.00	100	100
<b>Total € / R Future</b>										<b>25,056,204.10</b>	<b>2,481</b>	<b>88,496</b>
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		341.00000	421,000	18.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		10.00000	5,000	18.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		296.00000	373,000	17.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		15.00000	7,000	17.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		388.00000	469,000	18.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		7.00000	3,000	18.55	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		31.00000	15,000	16.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		212.00000	281,000	16.87	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		428.00000	345,000	17.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		9.00000	11,000	17.71	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		682.00000	766,000	19.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		1.00000	0,000	19.45	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		21.00000	28,000	16.45	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		290.00000	212,000	16.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		82.00000	121,000	15.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		101.00000	55,000	15.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		2.00000	2,000	20.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		671.00000	586,000	20.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		582.00000	667,000	19.26	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		1.00000	1,000	19.26	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		4.00000	4,000	18.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		573.00000	488,000	18.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		3.00000	3,000	19.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		622.00000	537,000	19.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		5.00000	6,000	18.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		524.00000	440,000	18.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		0.00000	0,000	24.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		1,119.00000	1,034,000	24.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		0.00000	0,000	25.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		1,169.00000	1,084,000	25.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Call		0.00000	0,000	29.79	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Put		1,619.00000	1,534,000	29.79	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		1.00000	1,000	22.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		870.00000	785,000	22.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Call		12.00000	15,000	17.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Put		381.00000	299,000	17.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Call		28.00000	38,000	16.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Put		247.00000	172,000	16.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		477.00000	534,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		174.00000	143,000	14.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		448.00000	504,000	14.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		195.00000	163,000	14.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		507.00000	566,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		154.00000	125,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		370.00000	421,000	15.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		267.00000	230,000	15.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		645.00000	712,000	13.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		92.00000	71,000	13.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		849.00000	922,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		46.00000	31,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		764.00000	835,000	13.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		61.00000	44,000	13.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		51.00000	61,000	21.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,698.00000	1,620,000	21.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		395.00000	447,000	14.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		242.00000	206,000	14.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		59.00000	71,000	21.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,556.00000	1,480,000	21.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		683.00000	752,000	13.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		80.00000	61,000	13.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		110.00000	130,000	18.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		1,007.00000	939,000	18.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		268.00000	309,000	16.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		415.00000	368,000	16.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		56.00000	67,000	21.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,603.00000	1,526,000	21.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		237.00000	274,000	16.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		484.00000	433,000	16.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		346.00000	396,000	15.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		293.00000	255,000	15.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		607.00000	674,000	13.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		104.00000	83,000	13.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		89.00000	106,000	19.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		1,186.00000	1,115,000	19.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		304.00000	350,000	15.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		351.00000	309,000	15.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		514.00000	567,000	15.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		399.00000	363,000	15.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		492.00000	544,000	15.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		427.00000	390,000	15.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		537.00000	592,000	15.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		372.00000	338,000	15.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,233.00000	1,313,000	15.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		68.00000	59,000	15.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		451.00000	501,000	16.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		486.00000	447,000	16.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		667.00000	727,000	14.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		252.00000	223,000	14.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,277.00000	1,359,000	15.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		62.00000	55,000	15.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		612.00000	670,000	15.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		297.00000	266,000	15.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		336.00000	376,000	17.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		721.00000	672,000	17.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		297.00000	333,000	17.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		832.00000	779,000	17.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		432.00000	480,000	16.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		517.00000	476,000	16.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		226.00000	254,000	18.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,111.00000	1,050,000	18.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		169.00000	190,000	19.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,454.00000	1,386,000	19.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		264.00000	296,000	17.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		949.00000	892,000	17.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		142.00000	159,000	20.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,677.00000	1,605,000	20.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		254.00000	285,000	17.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		989.00000	931,000	17.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		830.00000	900,000	14.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		165.00000	146,000	14.72	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		195.00000	219,000	18.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,280.00000	1,215,000	18.98	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		541.00000	595,000	16.20	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		620.00000	582,000	16.20	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		523.00000	576,000	16.31	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		652.00000	613,000	16.31	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		560.00000	615,000	16.08	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		589.00000	552,000	16.08	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>25,056,204.10</b>	<b>2,481</b>	<b>112,196</b>
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.42700	7.31410			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		621.00000	731,000	15.67	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.70	Put		7.00000	4,000	15.67	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Call		574.00000	682,000	15.68	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Put		10.00000	5,000	15.68	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Call		669.00000	780,000	15.66	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Put		5.00000	3,000	15.66	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Put		46.00000	26,000	15.75	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Call		360.00000	453,000	15.75	0.00	0	14,286
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Put		234.00000	169,000	18.15	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Call		148.00000	196,000	18.15	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			7.63450	7.61290			20,536,805.00	2,690	24,895
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.64980	7.62440			764,980.00	100	1,241
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.66680	7.63730			0.00	0	1,680
AU\$ / R	On	18/06/2012	Foreign Exchange Future			7.68020	7.64620			0.00	0	0
<b>Total AU\$ / R Future</b>										<b>21,301,785.00</b>	<b>2,790</b>	<b>27,816</b>
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		963.00000	985,000	23.19	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		0.00000	1,000	23.19	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		913.00000	935,000	23.37	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		0.00000	1,000	23.37	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		1,013.00000	1,035,000	23.02	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	1,000	23.02	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		139.00000	153,000	15.37	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		26.00000	19,000	15.37	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		180.00000	196,000	16.09	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		17.00000	12,000	16.09	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		613.00000	635,000	22.62	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		0.00000	1,000	22.62	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		415.00000	436,000	19.69	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		2.00000	2,000	19.69	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		102.00000	113,000	14.65	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		39.00000	29,000	14.65	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		464.00000	485,000	20.42	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		1.00000	1,000	20.42	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		5.00000	3,000	16.76	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		342.00000	319,000	16.76	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		863.00000	885,000	23.55		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		0.00000	1,000	23.55		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		3.00000	2,000	17.35		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		390.00000	368,000	17.35		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		813.00000	835,000	23.72		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		0.00000	1,000	23.72		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		514.00000	535,000	21.15		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		1.00000	1,000	21.15		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		1.00000	1,000	19.41		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		538.00000	517,000	19.41		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		224.00000	242,000	16.80		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		11.00000	8,000	16.80		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		2.00000	1,000	17.94		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		439.00000	417,000	17.94		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		984.00000	1,008,000	15.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		10.00000	8,000	15.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		936.00000	960,000	15.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		12.00000	10,000	15.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,032.00000	1,059,000	16.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		8.00000	9,000	16.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		274.00000	287,000	13.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		150.00000	137,000	13.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		406.00000	422,000	13.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		82.00000	72,000	13.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		518.00000	541,000	13.33		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		131.00000	124,000	13.33		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		485.00000	507,000	13.35		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		148.00000	140,000	13.35		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		554.00000	578,000	13.39		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		117.00000	111,000	13.39		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		423.00000	442,000	13.40		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		186.00000	175,000	13.40		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		751.00000	777,000	13.69		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		64.00000	60,000	13.69		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		255.00000	265,000	13.79		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		368.00000	348,000	13.79		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		395.00000	412,000	13.43		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		208.00000	195,000	13.43		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		710.00000	735,000	13.63		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		73.00000	68,000	13.63		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,449.00000	1,479,000	16.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		12.00000	12,000	16.49		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		361.00000	378,000	13.55		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		365.00000	348,000	13.55		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		341.00000	355,000	13.59		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		395.00000	375,000	13.59		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		385.00000	402,000	13.52		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		339.00000	322,000	13.52		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>21,301,785.00</b>	<b>2,790</b>	<b>27,816</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			7.40810	7.30930				0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.48750	7.38700				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		91.00000	170,000	15.01		0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		32.00000	12,000	15.01		0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		59.00000	128,000	14.33		0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		50.00000	20,000	14.33		0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		129.00000	215,000	15.70		0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		20.00000	7,000	15.70		0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		1.00000	1,000	17.23		0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		492.00000	393,000	17.23		0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		1.00000	2,000	16.39		0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		442.00000	344,000	16.39		0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		1.00000	1,000	18.06		0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		542.00000	443,000	18.06		0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		6.00000	14,000	14.43		0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		247.00000	156,000	14.43		0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		709.00000	808,000	20.48		0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	20.48		0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		410.00000	508,000	18.55		0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		1.00000	0,000	18.55		0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	19.73		0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		641.00000	542,000	19.73		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		254.00000	320,000	11.57		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		117.00000	83,000	11.57		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		226.00000	288,000	11.67		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		139.00000	101,000	11.67		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		284.00000	354,000	11.47		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		97.00000	67,000	11.47		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		101.00000	130,000	12.81		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		364.00000	293,000	12.81		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		603.00000	697,000	11.45		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		16.00000	10,000	11.45		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		113.00000	145,000	12.57		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		326.00000	258,000	12.57		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		557.00000	650,000	11.44		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		20.00000	13,000	11.44		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		177.00000	230,000	11.88		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		190.00000	143,000	11.88		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		513.00000	604,000	11.43		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		26.00000	17,000	11.43		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		158.00000	204,000	11.98		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		221.00000	167,000	11.98		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				0.00000				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			0.48100	0.39390				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			8.35600	8.23700			66,848.00	8	0
CHF / R On 19/12/2011 Foreign Exchange Future			8.48810	8.36320			67,904.80	8	272
<b>Total CHF / R Future</b>							<b>134,752.80</b>	<b>16</b>	<b>272</b>
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		588.00000	706,000	20.96	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		1.00000	0,000	20.96	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		538.00000	656,000	20.91	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		1.00000	0,000	20.91	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		637.00000	756,000	21.01	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		0.00000	0,000	21.01	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		37.00000	65,000	18.46	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		200.00000	109,000	18.46	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		1.00000	1,000	25.54	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		814.00000	695,000	25.54	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		1.00000	2,000	24.95	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		764.00000	646,000	24.95	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		440.00000	557,000	20.80	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		3.00000	1,000	20.80	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		2.00000	2,000	24.35	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		715.00000	596,000	24.35	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		3.00000	5,000	22.57	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		566.00000	449,000	22.57	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		3.00000	4,000	23.16	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		616.00000	498,000	23.16	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		1.00000	1,000	26.14	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		864.00000	745,000	26.14	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		0.00000	0,000	27.59	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		1,013.00000	894,000	27.59	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		392.00000	507,000	20.75	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		5.00000	1,000	20.75	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		337.00000	407,000	17.53	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		274.00000	219,000	17.53	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		315.00000	383,000	17.74	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		302.00000	245,000	17.74	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		361.00000	433,000	17.32	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		248.00000	195,000	17.32	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		259.00000	316,000	18.37	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		396.00000	328,000	18.37	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		412.00000	490,000	16.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		199.00000	152,000	16.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		566.00000	663,000	16.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		103.00000	75,000	16.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		243.00000	297,000	18.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		430.00000	359,000	18.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		155.00000	194,000	20.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		692.00000	606,000	20.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		83.00000	108,000	22.43	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		1,120.00000	1,020,000	22.43	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		114.00000	144,000	21.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		901.00000	806,000	21.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		277.00000	337,000	18.16	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		364.00000	299,000	18.16	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		499.00000	589,000	16.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		136.00000	101,000	16.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		679.00000	783,000	15.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		66.00000	45,000	15.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		176.00000	219,000	19.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		613.00000	531,000	19.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		760.00000	869,000	15.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		47.00000	31,000	15.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		200.00000	247,000	19.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		537.00000	459,000	19.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		145.00000	183,000	20.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		732.00000	645,000	20.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		227.00000	279,000	18.83	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		464.00000	391,000	18.83	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		78.00000	102,000	22.61	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		1,165.00000	1,064,000	22.61	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		107.00000	136,000	21.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		944.00000	848,000	21.58	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>134,752.80</b>	<b>16</b>	<b>272</b>
RAIN	On	19/09/2011	Foreign Exchange Future			14,815.70000	14,619.94000			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			1.15680	1.13940				0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.17160	1.15400				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		405.00000	572,000	19.78		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		11.00000	4,000	19.78		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		87.00000	152,000	18.03		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		193.00000	84,000	18.03		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		895.00000	1,068,000	24.80		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		1.00000	0,000	24.80		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		716.00000	850,000	16.72		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		176.00000	134,000	16.72		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		445.00000	543,000	17.79		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		405.00000	327,000	17.79		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		1,098.00000	1,255,000	15.88		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		58.00000	39,000	15.88		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>504,038,712.20</b>	<b>66,550</b>	<b>550,171</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>347,536</b>
<b>Grand Total:</b>								<b>504,038,712.20</b>	<b>66,550</b>	<b>897,707</b>