

Currency Derivatives Daily MTM Report

Daily summary for: 29/07/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.75510	6.75040			126,779,716.80	18,768	345,193
\$ / R	On	19/12/2011			6.84540	6.84070			4,928,688.00	720	50,582
\$ / R	On	19/03/2012			6.93750	6.93260			832,500.00	120	16,711
\$ / R	On	18/06/2012			7.03400	7.02920			0.00	0	2,000
\$ / R	On	17/09/2012			7.13760	7.13300			0.00	0	0
\$ / R	On	14/12/2012			7.24180	7.23730			0.00	0	0
\$ / R	On	12/12/2014			8.23600	8.23010			0.00	0	0
Total \$ / R Future									132,540,904.80	19,608	414,486
\$ / R	On	19/09/2011	8.05	Call		6.00000	5,000	23.14	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,306.00000	1,300,000	23.14	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		5.00000	5,000	23.46	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,355.00000	1,350,000	23.46	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		6.00000	6,000	22.82	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,256.00000	1,251,000	22.82	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		1,060.00000	1,054,000	21.55	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		10.00000	9,000	21.55	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		25.00000	25,000	19.01	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		675.00000	670,000	19.01	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		132.00000	134,000	15.19	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		182.00000	179,000	15.19	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		100.00000	100,000	15.83	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		250.00000	245,000	15.83	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		722.00000	716,000	19.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		22.00000	21,000	19.32	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		865.00000	860,000	20.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		15.00000	15,000	20.28	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		179.00000	181,000	14.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		129.00000	126,000	14.96	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		90.00000	87,000	15.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		240.00000	242,000	15.14	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		407.00000	401,000	17.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		57.00000	56,000	17.10	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		3,050.00000	3,045,000	29.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	29.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		583.00000	577,000	18.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		33.00000	32,000	18.37	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		493.00000	487,000	17.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		43.00000	42,000	17.73	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		74.00000	71,000	15.23	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		274.00000	276,000	15.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		152.00000	154,000	14.87	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		152.00000	149,000	14.87	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		215.00000	211,000	15.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		115.00000	116,000	15.51	0.00	0	2,480
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		769.00000	764,000	19.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		19.00000	19,000	19.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		87.00000	87,000	16.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		287.00000	282,000	16.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		13.00000	13,000	20.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		913.00000	908,000	20.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		49.00000	49,000	17.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		449.00000	444,000	17.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		75.00000	75,000	16.46	535,725.00	7,143	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		325.00000	320,000	16.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		389.00000	392,000	15.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		39.00000	37,000	15.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		11.00000	10,000	21.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		1,011.00000	1,005,000	21.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,001.00000	1,006,000	16.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		1.00000	1,000	16.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		37.00000	37,000	18.05	0.00	0	500
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		537.00000	532,000	18.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		17.00000	17,000	19.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		817.00000	812,000	19.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		951.00000	956,000	16.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		1.00000	1,000	16.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		5.00000	4,000	23.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,405.00000	1,399,000	23.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		902.00000	906,000	16.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		2.00000	1,000	16.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		12.00000	12,000	20.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		962.00000	957,000	20.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		474.00000	478,000	15.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		24.00000	23,000	15.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,051.00000	1,056,000	16.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		1.00000	1,000	16.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		65.00000	65,000	16.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		365.00000	360,000	16.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		208.00000	210,000	15.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		108.00000	105,000	15.05	0.00	0	400
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		28.00000	28,000	18.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		628.00000	623,000	18.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		8.00000	7,000	22.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		1,158.00000	1,152,000	22.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		124.00000	123,000	17.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		633.00000	628,000	17.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		115.00000	115,000	17.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		674.00000	670,000	17.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		133.00000	133,000	17.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		592.00000	588,000	17.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		219.00000	217,000	15.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		310.00000	312,000	15.43	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,213.00000	1,207,000	20.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		54.00000	52,000	20.58	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		366.00000	363,000	16.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		207.00000	208,000	16.13	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		552.00000	548,000	17.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		143.00000	143,000	17.24	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		734.00000	736,000	15.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		43.00000	41,000	15.26	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		759.00000	755,000	18.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		100.00000	100,000	18.35	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		498.00000	500,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		107.00000	105,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		534.00000	536,000	15.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		93.00000	91,000	15.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		651.00000	653,000	15.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		60.00000	58,000	15.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		51.00000	49,000	20.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,260.00000	1,254,000	20.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		912.00000	914,000	15.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		21.00000	19,000	15.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		107.00000	107,000	18.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		716.00000	712,000	18.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		338.00000	340,000	15.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		197.00000	195,000	15.41	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		284.00000	286,000	15.44	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		243.00000	241,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		60.00000	59,000	20.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		1,119.00000	1,114,000	20.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		77.00000	76,000	19.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		936.00000	931,000	19.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		260.00000	262,000	15.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		269.00000	267,000	15.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		611.00000	612,000	15.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		70.00000	67,000	15.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		572.00000	574,000	15.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		81.00000	79,000	15.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		866.00000	869,000	15.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		25.00000	24,000	15.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		68.00000	67,000	19.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		1,027.00000	1,022,000	19.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		88.00000	87,000	18.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		847.00000	842,000	18.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		398.00000	399,000	15.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		157.00000	154,000	15.38	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,005.00000	1,008,000	15.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		14.00000	13,000	15.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		64.00000	63,000	19.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		1,073.00000	1,068,000	19.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		513.00000	509,000	17.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		154.00000	154,000	17.02	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		305.00000	307,000	15.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		408.00000	406,000	15.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		288.00000	290,000	16.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		441.00000	439,000	16.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		323.00000	325,000	15.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		376.00000	374,000	15.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		317.00000	319,000	15.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		384.00000	382,000	15.72	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		268.00000	269,000	16.27	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		485.00000	482,000	16.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		240.00000	241,000	16.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		557.00000	554,000	16.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		410.00000	412,000	15.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		277.00000	275,000	15.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		253.00000	255,000	16.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		520.00000	518,000	16.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		437.00000	439,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		254.00000	252,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		174.00000	174,000	17.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		791.00000	787,000	17.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		117.00000	117,000	19.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		1,134.00000	1,130,000	19.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		203.00000	204,000	17.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		670.00000	667,000	17.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		86.00000	86,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,453.00000	1,449,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		465.00000	467,000	15.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		232.00000	230,000	15.40	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		83.00000	82,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,500.00000	1,495,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		384.00000	386,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		301.00000	299,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		112.00000	112,000	19.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,179.00000	1,175,000	19.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		283.00000	285,000	16.09	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		450.00000	448,000	16.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		494.00000	497,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		211.00000	210,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		193.00000	193,000	17.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		710.00000	706,000	17.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		94.00000	93,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,361.00000	1,356,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		129.00000	129,000	18.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		1,046.00000	1,042,000	18.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		300.00000	302,000	15.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		417.00000	415,000	15.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		524.00000	527,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		191.00000	190,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		135.00000	135,000	18.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		1,002.00000	998,000	18.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		107.00000	107,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		1,224.00000	1,220,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		123.00000	123,000	18.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		1,090.00000	1,086,000	18.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		98.00000	98,000	19.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,315.00000	1,311,000	19.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		215.00000	216,000	16.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		632.00000	629,000	16.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		227.00000	228,000	16.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		594.00000	591,000	16.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		359.00000	362,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		326.00000	325,000	15.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		339.00000	339,000	16.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		560.00000	555,000	16.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		324.00000	324,000	16.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		595.00000	590,000	16.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		354.00000	355,000	16.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		525.00000	521,000	16.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		461.00000	462,000	16.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		528.00000	524,000	16.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		443.00000	445,000	16.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		560.00000	557,000	16.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		479.00000	481,000	16.03	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		496.00000	493,000	16.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		594.00000	590,000	16.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		427.00000	428,000	16.44	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		403.00000	403,000	17.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		866.00000	861,000	17.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		390.00000	390,000	17.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		903.00000	898,000	17.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		416.00000	417,000	17.19	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		829.00000	825,000	17.19	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,097.00000	1,091,000	18.03	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		334.00000	333,000	18.03	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		972.00000	975,000	18.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,242.00000	1,239,000	18.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		956.00000	959,000	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,276.00000	1,273,000	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		988.00000	990,000	17.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,208.00000	1,204,000	17.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		913.00000	911,000	17.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,143.00000	1,147,000	17.30	0.00	0	200
Total \$ / R Option										535,725.00	7,143	207,492
Total \$ / R										133,076,629.80	26,751	621,978
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.75510	6.75040			47,285.70	7	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			6.84540	6.84070			0.00	0	31
Total \$ / R MAXI Future										47,285.70	7	480
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		5,655.00000	5,644,000	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 MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		40,615.00000	40,134,000	17.10		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		4,915.00000	4,895,000	17.42		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		44,875.00000	44,385,000	17.42		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		6,513.00000	6,515,000	16.78		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		36,473.00000	36,005,000	16.78		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		49,238.00000	48,739,000	17.73		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		4,278.00000	4,249,000	17.73		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		20,686.00000	20,812,000	16.13		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		36,616.00000	36,272,000	16.13		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		19,184.00000	19,286,000	16.35		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		40,114.00000	39,746,000	16.35		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		22,313.00000	22,466,000	15.90		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		33,243.00000	32,926,000	15.90		0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										47,285.70	7	530
£ / R	On 19/09/2011	Foreign Exchange Future			11.08250	11.01580				2,693,047.50	243	32,566
£ / R	On 19/12/2011	Foreign Exchange Future			11.21940	11.15150				0.00	0	9,333
£ / R	On 19/03/2012	Foreign Exchange Future			11.35870	11.29050				0.00	0	2,832
£ / R	On 18/06/2012	Foreign Exchange Future			11.50530	11.43700				0.00	0	0
Total £ / R Future										2,693,047.50	243	44,731
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		69.00000	76,000	13.28		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		553.00000	494,000	13.28		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		61.00000	67,000	13.44		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		595.00000	535,000	13.44		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		77.00000	85,000	13.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		511.00000	453,000	13.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		48.00000	53,000	13.77	0.00	0	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		682.00000	621,000	13.77	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		17.00000	18,000	15.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,101.00000	1,036,000	15.25	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		196.00000	165,000	12.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		212.00000	247,000	12.20	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		567.00000	622,000	13.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		51.00000	40,000	13.40	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		240.00000	277,000	12.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		174.00000	145,000	12.32	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		321.00000	271,000	12.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		137.00000	153,000	12.29	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		302.00000	344,000	12.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		136.00000	112,000	12.56	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		255.00000	209,000	11.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		171.00000	191,000	11.97	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		153.00000	171,000	12.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		287.00000	239,000	12.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		27.00000	29,000	14.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		911.00000	847,000	14.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		38.00000	42,000	14.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		772.00000	710,000	14.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		34.00000	37,000	14.26	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	11.80	Put		818.00000	755,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		122.00000	136,000	12.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		356.00000	304,000	12.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		371.00000	417,000	12.80	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		105.00000	85,000	12.80	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		43.00000	47,000	13.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		727.00000	665,000	13.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		30.00000	33,000	14.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		864.00000	801,000	14.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		445.00000	496,000	13.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		79.00000	64,000	13.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		211.00000	225,000	14.16	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		710.00000	656,000	14.16	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		199.00000	212,000	14.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		748.00000	693,000	14.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		224.00000	239,000	14.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		673.00000	620,000	14.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		111.00000	117,000	15.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,160.00000	1,098,000	15.26	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		317.00000	340,000	13.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		466.00000	421,000	13.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		157.00000	167,000	14.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		906.00000	848,000	14.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		187.00000	200,000	14.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		786.00000	731,000	14.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		777.00000	826,000	13.16	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		126.00000	107,000	13.16	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		635.00000	678,000	13.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		184.00000	159,000	13.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		449.00000	474,000	14.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		609.00000	565,000	14.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		431.00000	455,000	14.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		641.00000	596,000	14.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		468.00000	494,000	14.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		578.00000	535,000	14.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		414.00000	437,000	14.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		674.00000	628,000	14.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		312.00000	329,000	15.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		922.00000	870,000	15.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		660.00000	697,000	13.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		370.00000	338,000	13.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		338.00000	356,000	14.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		848.00000	797,000	14.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		226.00000	238,000	15.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,236.00000	1,179,000	15.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		487.00000	514,000	14.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		547.00000	505,000	14.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		717.00000	757,000	13.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		327.00000	298,000	13.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		367.00000	387,000	14.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		777.00000	728,000	14.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		606.00000	641,000	13.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		416.00000	382,000	13.98	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		475.00000	493,000	14.82	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		888.00000	838,000	14.82	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		460.00000	477,000	14.90	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		923.00000	872,000	14.90	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		491.00000	510,000	14.74	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		854.00000	805,000	14.74	0.00	0	0
Total £ / R Option										0.00	0	22,300
Total £ / R										2,693,047.50	243	67,031
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08750	0.08670			0.00	0	12,358
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08880	0.08800			0.00	0	0
Total ¥ / R Future										0.00	0	12,358
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		696.00000	772,000	17.35	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		26.00000	22,000	17.35	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		133.00000	164,000	20.27	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		463.00000	414,000	20.27	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,671.00000	1,751,000	22.76	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	22.76	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	30.65	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,330.00000	1,141,250,000	30.65	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		924.00000	993,000	19.59	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		124.00000	113,000	19.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		385.00000	427,000	21.73	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		585.00000	547,000	21.73	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,809.00000	1,888,000	18.91	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		9.00000	8,000	18.91	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,358
€ / R	On	19/09/2011	Foreign Exchange Future			9.69120	9.64180			998,193.60	103	65,141
€ / R	On	19/12/2011	Foreign Exchange Future			9.79770	9.74710			0.00	0	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			9.90820	9.85550			0.00	0	8,503
Total € / R Future										998,193.60	103	78,572
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		167.00000	193,000	11.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		175.00000	152,000	11.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		146.00000	166,000	11.70	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		204.00000	175,000	11.70	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		194.00000	223,000	11.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		152.00000	132,000	11.94	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		270.00000	237,000	12.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		112.00000	128,000	12.04	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		778.00000	732,000	14.07	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		20.00000	23,000	14.07	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		400.00000	440,000	12.66	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		58.00000	49,000	12.66	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		31.00000	35,000	13.56	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		639.00000	594,000	13.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		64.00000	73,000	12.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		422.00000	382,000	12.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		10.00000	11,000	14.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		1,018.00000	970,000	14.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		324.00000	361,000	12.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		82.00000	70,000	12.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		13.00000	15,000	14.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		921.00000	874,000	14.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		11.00000	13,000	14.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		969.00000	922,000	14.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		15.00000	17,000	14.41	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		873.00000	826,000	14.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		291.00000	310,000	12.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		344.00000	312,000	12.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		273.00000	290,000	12.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		376.00000	342,000	12.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		311.00000	334,000	12.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		314.00000	286,000	12.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		223.00000	238,000	13.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		476.00000	440,000	13.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		416.00000	444,000	12.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		219.00000	196,000	12.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		576.00000	610,000	12.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		129.00000	112,000	12.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		508.00000	540,000	12.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		161.00000	142,000	12.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		330.00000	346,000	13.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		575.00000	538,000	13.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		314.00000	330,000	13.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		609.00000	572,000	13.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		346.00000	363,000	13.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		541.00000	505,000	13.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		916.00000	957,000	12.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		111.00000	99,000	12.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		285.00000	299,000	13.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		680.00000	641,000	13.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		444.00000	469,000	13.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		389.00000	361,000	13.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		955.00000	996,000	12.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		100.00000	88,000	12.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		400.00000	420,000	13.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		445.00000	412,000	13.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		205.00000	215,000	14.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		950.00000	907,000	14.79	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										998,193.60	103	102,272
ANY DAY	On	03/08/2011	Foreign Exchange Future			6.70890	6.70430			0.00	10,000	5,500
Total ANY DAY EXPIRY CAAF \$ Future										0.00	10,000	5,500
ANY DAY	On	03/08/2011	Foreign Exchange Option	6.70	Call		52.00000	50,000	14.43	0.00	0	11,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.70	Put		48.00000	41,000	14.43		0.00	0	0
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.75	Call		33.00000	30,000	15.10		0.00	0	0
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.75	Put		79.00000	71,000	15.10		0.00	0	0
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.65	Call		82.00000	81,000	14.66		0.00	0	0
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.65	Put		28.00000	22,000	14.66		0.00	0	0
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.80	Put		0.00000	108,000	15.76		0.00	0	0
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.80	Call		0.00000	17,000	15.76		0.00	11,000	11,000
Total ANY DAY EXPIRY CAAF \$ Option								0.00	11,000	22,000
Total ANY DAY EXPIRY CAAF \$								0.00	21,000	27,500
ANY DAYOn 24/10/2011 Foreign Exchange Future			6.79000	6.70000				0.00	0	0
Total ANY DAY EXPIRY CAAG \$ Future								0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.70	Call		0.00000	248,000	15.23		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.70	Put		0.00000	158,000	15.23		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.75	Call		0.00000	221,000	15.21		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.75	Put		0.00000	181,000	15.21		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.65	Call		0.00000	277,000	15.24		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.65	Put		0.00000	137,000	15.24		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	7.00	Put		0.00000	340,000	16.30		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	7.00	Call		0.00000	130,000	16.30		0.00	7,143	7,143
ANY DAYOn 24/10/2011 Foreign Exchange Option	7.40	Put		0.00000	668,000	18.50		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	7.40	Call		0.00000	58,000	18.50		0.00	6,757	6,757
Total ANY DAY EXPIRY CAAG \$ Option								0.00	13,900	13,900
Total ANY DAY EXPIRY CAAG \$								0.00	13,900	13,900
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.36910	7.38670				5,482,610.40	744	24,630

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.38380	7.40040			0.00	0	690
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.40320	7.41700			11,104,800.00	1,500	1,104
Total AU\$ / R Future										16,587,410.40	2,244	26,424
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		741.00000	724,000	14.55	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		4.00000	5,000	14.55	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		692.00000	675,000	14.28	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		5.00000	6,000	14.28	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		790.00000	773,000	14.82	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		3.00000	4,000	14.82	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		79.00000	74,000	11.49	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		192.00000	205,000	11.49	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		96.00000	89,000	11.25	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		159.00000	170,000	11.25	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		411.00000	394,000	12.66	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		24.00000	25,000	12.66	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		245.00000	229,000	11.58	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		58.00000	60,000	11.58	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		65.00000	61,000	11.73	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		228.00000	242,000	11.73	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		284.00000	268,000	11.85	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		47.00000	49,000	11.85	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		13.00000	12,000	13.66	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		576.00000	593,000	13.66	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		644.00000	627,000	14.01	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		7.00000	8,000	14.01	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		11.00000	10,000	13.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		624.00000	641,000	13.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		596.00000	579,000	13.74	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		9.00000	10,000	13.74	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		325.00000	308,000	12.12	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		38.00000	39,000	12.12	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		6.00000	6,000	14.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		769.00000	787,000	14.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		115.00000	108,000	11.01	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		128.00000	139,000	11.01	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		9.00000	8,000	14.14	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		672.00000	689,000	14.14	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		769.00000	753,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		19.00000	19,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		724.00000	708,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		24.00000	24,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		821.00000	799,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		21.00000	15,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		159.00000	152,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		259.00000	268,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		257.00000	246,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		157.00000	162,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		360.00000	351,000	11.45	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		193.00000	198,000	11.45	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		331.00000	323,000	11.42	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	7.30	Put		214.00000	220,000	11.42	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		390.00000	381,000	11.48	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		173.00000	178,000	11.48	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		277.00000	270,000	11.36	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		260.00000	267,000	11.36	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		563.00000	552,000	11.64	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		96.00000	99,000	11.64	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		156.00000	154,000	12.20	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		489.00000	501,000	12.20	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		255.00000	249,000	11.48	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		288.00000	296,000	11.48	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		526.00000	516,000	11.61	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		109.00000	113,000	11.61	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,229.00000	1,216,000	12.99	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		12.00000	13,000	12.99	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										16,587,410.40	2,244	26,424
CAD/ R	On	19/09/2011	Foreign Exchange Future			7.07430	7.10670			0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.15360	7.18620			0.00	0	0
Total CAD/ R Future										0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		70.00000	61,000	12.10	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		213.00000	237,000	12.10	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		57.00000	50,000	12.31	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		250.00000	276,000	12.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		85.00000	75,000	11.89	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		178.00000	201,000	11.89	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		7.00000	6,000	14.43	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		700.00000	732,000	14.43	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		8.00000	7,000	14.21	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		651.00000	683,000	14.21	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		5.00000	5,000	14.64	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		748.00000	781,000	14.64	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		20.00000	17,000	13.37	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		463.00000	493,000	13.37	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		517.00000	487,000	13.13	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		10.00000	13,000	13.13	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		257.00000	231,000	11.88	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		50.00000	57,000	11.88	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		4.00000	3,000	15.06	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		847.00000	879,000	15.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		185.00000	174,000	12.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		249.00000	270,000	12.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		167.00000	157,000	12.36	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		281.00000	303,000	12.36	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		205.00000	193,000	12.03	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		219.00000	239,000	12.03	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		82.00000	76,000	13.53	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		546.00000	572,000	13.53	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		460.00000	434,000	12.20	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		74.00000	80,000	12.20		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		91.00000	85,000	13.37		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		505.00000	531,000	13.37		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		422.00000	398,000	12.16		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		86.00000	94,000	12.16		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		136.00000	128,000	12.70		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		350.00000	374,000	12.70		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		386.00000	363,000	12.11		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		100.00000	109,000	12.11		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		123.00000	115,000	12.86		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		387.00000	411,000	12.86		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	0
CF CANDO On 19/09/2011 Foreign Exchange Future			0.04120	0.04150				0.00	0	22,388
Total CF CANDO CAAD Future								0.00	0	22,388
Total CF CANDO CAAD								0.00	0	22,388
CF CANDO On 19/09/2011 Foreign Exchange Future			0.08100	0.07970				0.00	0	21,898
Total CF CANDO CAAE Future								0.00	0	21,898
Total CF CANDO CAAE								0.00	0	21,898
CHF / R On 19/09/2011 Foreign Exchange Future			8.57650	8.40920				0.00	0	970
CHF / R On 19/12/2011 Foreign Exchange Future			8.70310	8.53010				0.00	0	50
Total CHF / R Future								0.00	0	1,020
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		775.00000	934,000	16.97		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		16.00000	8,000	16.97		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		729.00000	886,000	16.89		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		20.00000	10,000	16.89		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		822.00000	983,000	17.06		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		13.00000	7,000	17.06		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		203.00000	302,000	15.75		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		194.00000	126,000	15.75		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		42.00000	66,000	17.22		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		683.00000	540,000	17.22		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		48.00000	74,000	17.05		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		639.00000	498,000	17.05		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		638.00000	792,000	16.73		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		29.00000	16,000	16.73		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		54.00000	84,000	16.88		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		595.00000	458,000	16.88		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		79.00000	121,000	16.36		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		470.00000	345,000	16.36		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		70.00000	107,000	16.53		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		511.00000	381,000	16.53		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		37.00000	58,000	17.39		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		728.00000	582,000	17.39		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		25.00000	40,000	17.91		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		866.00000	714,000	17.91		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		595.00000	745,000	16.65		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		36.00000	19,000	16.65		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		447.00000	555,000	14.75		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		217.00000	152,000	14.75	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		419.00000	523,000	14.83	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		239.00000	170,000	14.83	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		476.00000	588,000	14.67	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		196.00000	135,000	14.67	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		343.00000	435,000	15.06	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		313.00000	232,000	15.06	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		538.00000	658,000	14.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		158.00000	105,000	14.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		715.00000	854,000	14.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		85.00000	51,000	14.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		320.00000	408,000	15.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		340.00000	255,000	15.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		203.00000	261,000	15.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		573.00000	458,000	15.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		107.00000	140,000	17.48	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		977.00000	837,000	17.48	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		147.00000	191,000	16.73	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		767.00000	638,000	16.73	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		367.00000	463,000	14.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		287.00000	210,000	14.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		641.00000	772,000	14.27	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		111.00000	69,000	14.27	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		835.00000	983,000	13.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		55.00000	30,000	13.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		232.00000	296,000	15.68	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		502.00000	393,000	15.68	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		920.00000	1,076,000	14.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		40.00000	23,000	14.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		264.00000	336,000	15.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		434.00000	333,000	15.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		190.00000	245,000	16.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		610.00000	492,000	16.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		300.00000	383,000	15.22	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		370.00000	280,000	15.22	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		100.00000	132,000	17.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		1,020.00000	879,000	17.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		138.00000	179,000	16.88	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		808.00000	676,000	16.88	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	1,020
RAIN	On	19/09/2011	Foreign Exchange Future			13,846.20000	13,786.48000			0.00	0	0
Total RAIN Future										0.00	0	0
Total RAIN										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Future			1.04890	1.04690			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.06390	1.06210			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		77.00000	78,000	15.89	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		608.00000	589,000	15.89	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		26.00000	26,000	17.36	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		1,057.00000	1,037,000	17.36	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		212.00000	219,000	14.20	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		243.00000	230,000	14.20	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		265.00000	270,000	15.78	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		644.00000	631,000	15.78	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		158.00000	159,000	17.01	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		1,037.00000	1,020,000	17.01	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		452.00000	460,000	14.65	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		331.00000	321,000	14.65	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							152,866,842.00	32,205	627,857
Total Options							535,725.00	32,043	289,442
Grand Total:							153,402,567.00	64,248	917,299