

Currency Derivatives Daily MTM Report

Daily summary for: 01/08/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.77110	6.75510			131,636,955.10	19,441	358,591
\$ / R	On	19/12/2011			6.86120	6.84540			4,528,392.00	660	50,637
\$ / R	On	19/03/2012			6.95300	6.93750			903,890.00	130	16,841
\$ / R	On	18/06/2012			7.04920	7.03400			0.00	0	2,000
\$ / R	On	17/09/2012			7.15010	7.13760			0.00	0	0
\$ / R	On	14/12/2012			7.24980	7.24180			0.00	0	0
\$ / R	On	12/12/2014			8.20620	8.23600			0.00	0	0
Total \$ / R Future									137,069,237.10	20,231	428,069
\$ / R	On	19/09/2011	8.05	Call		5.00000	6,000	23.75	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,300.00000	1,285,000	23.75	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		5.00000	5,000	24.10	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,350.00000	1,334,000	24.10	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		6.00000	6,000	23.39	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,251.00000	1,235,000	23.39	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		1,054.00000	1,038,000	21.97	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		9.00000	9,000	21.97	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	24,000	19.12	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		670.00000	653,000	19.12	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		134.00000	133,000	14.85	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		179.00000	162,000	14.85	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		100.00000	99,000	15.56	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		245.00000	228,000	15.56	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		716.00000	700,000	19.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		21.00000	21,000	19.47	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		860.00000	844,000	20.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		15.00000	15,000	20.54	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		181.00000	182,000	14.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		126.00000	111,000	14.60	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		87.00000	75,000	14.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		242.00000	246,000	14.84	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		401.00000	384,000	16.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		56.00000	55,000	16.98	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		3,045.00000	3,029,000	30.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	30.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		577.00000	561,000	18.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		32.00000	32,000	18.41	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		487.00000	471,000	17.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		42.00000	42,000	17.69	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		71.00000	61,000	14.95	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		276.00000	282,000	14.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		154.00000	154,000	14.49	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		149.00000	133,000	14.49	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		211.00000	194,000	15.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		116.00000	115,000	15.20	0.00	0	2,480
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		764.00000	748,000	19.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		19.00000	19,000	19.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		87.00000	86,000	15.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		282.00000	265,000	15.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		13.00000	13,000	20.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		908.00000	892,000	20.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		49.00000	48,000	17.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		444.00000	427,000	17.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		75.00000	74,000	16.27	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		320.00000	303,000	16.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		392.00000	402,000	15.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		37.00000	31,000	15.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		10.00000	10,000	21.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		1,005.00000	989,000	21.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,006.00000	1,022,000	16.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		1.00000	1,000	16.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		37.00000	36,000	18.05	0.00	0	500
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		532.00000	515,000	18.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		17.00000	16,000	20.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		812.00000	795,000	20.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		956.00000	972,000	16.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		1.00000	1,000	16.69	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		4.00000	5,000	24.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,399.00000	1,384,000	24.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		906.00000	922,000	16.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	16.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		12.00000	12,000	21.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		957.00000	941,000	21.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		478.00000	489,000	15.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		23.00000	18,000	15.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,056.00000	1,071,000	17.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		1.00000	0,000	17.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		65.00000	64,000	16.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		360.00000	343,000	16.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		210.00000	213,000	14.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		105.00000	92,000	14.72	0.00	0	400
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		28.00000	28,000	18.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		623.00000	607,000	18.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		7.00000	8,000	22.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		1,152.00000	1,137,000	22.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		123.00000	123,000	17.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		628.00000	612,000	17.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		115.00000	114,000	17.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		670.00000	653,000	17.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		133.00000	132,000	17.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		588.00000	571,000	17.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		217.00000	204,000	15.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		312.00000	315,000	15.18	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,207.00000	1,192,000	20.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		52.00000	53,000	20.60	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		363.00000	347,000	15.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		208.00000	208,000	15.85	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		548.00000	531,000	17.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		143.00000	142,000	17.04	79,520.00	560	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		736.00000	750,000	15.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		41.00000	39,000	15.43	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		755.00000	738,000	18.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		100.00000	99,000	18.23	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		500.00000	509,000	15.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		105.00000	98,000	15.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		536.00000	546,000	15.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		91.00000	85,000	15.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		653.00000	665,000	15.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		58.00000	54,000	15.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		49.00000	50,000	20.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,254.00000	1,239,000	20.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		914.00000	930,000	15.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		19.00000	19,000	15.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		107.00000	106,000	17.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		712.00000	695,000	17.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		340.00000	343,000	15.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		195.00000	182,000	15.20	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		286.00000	288,000	15.16	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		241.00000	227,000	15.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		59.00000	59,000	20.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		1,114.00000	1,098,000	20.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		76.00000	76,000	19.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		931.00000	915,000	19.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		262.00000	262,000	15.14	146,720.00	560	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		267.00000	251,000	15.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		612.00000	624,000	15.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		67.00000	63,000	15.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		574.00000	585,000	15.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		79.00000	74,000	15.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		869.00000	884,000	15.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		24.00000	23,000	15.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		67.00000	67,000	19.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		1,022.00000	1,006,000	19.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		87.00000	87,000	18.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		842.00000	826,000	18.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		399.00000	405,000	15.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		154.00000	144,000	15.25	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,008.00000	1,024,000	15.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		13.00000	13,000	15.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		63.00000	63,000	19.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		1,068.00000	1,052,000	19.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		509.00000	492,000	16.80	0.00	0	0

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\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		154.00000	153,000	16.80	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		0.00000	438,000	15.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		0.00000	127,000	15.27	71,120.00	560	560
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		307.00000	310,000	15.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		406.00000	393,000	15.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		290.00000	293,000	15.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		439.00000	426,000	15.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		325.00000	328,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		374.00000	361,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		319.00000	323,000	15.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		382.00000	370,000	15.64	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		269.00000	272,000	16.20	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		482.00000	469,000	16.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		241.00000	243,000	16.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		554.00000	540,000	16.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		412.00000	418,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		275.00000	265,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		255.00000	257,000	16.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		518.00000	504,000	16.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		439.00000	446,000	15.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		252.00000	243,000	15.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		174.00000	176,000	17.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		787.00000	773,000	17.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		117.00000	118,000	19.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		1,130.00000	1,115,000	19.16	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		204.00000	206,000	17.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		667.00000	653,000	17.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		86.00000	87,000	20.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,449.00000	1,434,000	20.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		467.00000	475,000	15.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		230.00000	222,000	15.39	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		82.00000	83,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,495.00000	1,480,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		386.00000	392,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		299.00000	289,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		112.00000	113,000	19.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,175.00000	1,160,000	19.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		285.00000	288,000	16.01	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		448.00000	435,000	16.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		497.00000	505,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		210.00000	202,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		193.00000	195,000	17.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		706.00000	692,000	17.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		93.00000	94,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,356.00000	1,341,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		129.00000	130,000	18.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		1,042.00000	1,027,000	18.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		302.00000	305,000	15.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		415.00000	402,000	15.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		527.00000	536,000	15.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		190.00000	183,000	15.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		135.00000	136,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		998.00000	983,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		107.00000	108,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		1,220.00000	1,205,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		123.00000	124,000	18.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		1,086.00000	1,071,000	18.97	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		1,311.00000	1,295,000	19.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		216.00000	218,000	16.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		629.00000	615,000	16.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		228.00000	230,000	16.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		591.00000	577,000	16.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		362.00000	366,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		325.00000	313,000	15.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		339.00000	344,000	16.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		555.00000	545,000	16.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		324.00000	329,000	16.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		590.00000	580,000	16.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		355.00000	361,000	16.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		521.00000	512,000	16.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		462.00000	467,000	16.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		524.00000	517,000	16.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		445.00000	449,000	16.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		557.00000	549,000	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	17/09/2012	Foreign Exchange Option	7.15	Call		481.00000	485,000	16.01	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		493.00000	485,000	16.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		590.00000	582,000	16.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		428.00000	432,000	16.43	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		403.00000	405,000	17.30	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		861.00000	855,000	17.30	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		390.00000	392,000	17.42	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		898.00000	892,000	17.42	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		417.00000	418,000	17.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		825.00000	818,000	17.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,091.00000	1,085,000	18.04	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		333.00000	335,000	18.04	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		975.00000	955,000	17.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,239.00000	1,249,000	17.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		959.00000	939,000	18.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,273.00000	1,283,000	18.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		990.00000	970,000	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,204.00000	1,214,000	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		911.00000	921,000	17.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,147.00000	1,127,000	17.28	0.00	0	200
Total \$ / R Option										297,360.00	1,680	209,172
Total \$ / R										137,366,597.10	21,911	637,241
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.77110	6.75510			20,313.30	3	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			6.86120	6.84540			0.00	0	31

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future										20,313.30	3	480
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		5,644.00000	5,538,000	16.98		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		40,134.00000	38,428,000	16.98		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		4,895.00000	4,797,000	17.34		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		44,385.00000	42,687,000	17.34		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		6,515.00000	6,402,000	16.63		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		36,005.00000	34,292,000	16.63		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		48,739.00000	47,053,000	17.69		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		4,249.00000	4,163,000	17.69		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		20,812.00000	20,756,000	15.85		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		36,272.00000	34,636,000	15.85		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		19,286.00000	19,218,000	16.09		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		39,746.00000	38,098,000	16.09		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		22,466.00000	22,426,000	15.61		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		32,926.00000	31,306,000	15.61		0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										20,313.30	3	530
£ / R	On 19/09/2011	Foreign Exchange Future			11.01710	11.08250				7,050,944.00	640	31,986
£ / R	On 19/12/2011	Foreign Exchange Future			11.15230	11.21940				278,807.50	25	9,333
£ / R	On 19/03/2012	Foreign Exchange Future			11.29100	11.35870				0.00	0	2,832
£ / R	On 18/06/2012	Foreign Exchange Future			11.43550	11.50530				0.00	0	0
Total £ / R Future										7,329,751.50	665	44,151
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		76.00000	60,000	13.57		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		494.00000	543,000	13.57		0.00	0	200

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	11.55	Call		67.00000	53,000	13.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		535.00000	586,000	13.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		85.00000	68,000	13.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		453.00000	501,000	13.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		53.00000	41,000	14.07	0.00	0	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		621.00000	674,000	14.07	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		18.00000	14,000	15.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,036.00000	1,097,000	15.59	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		165.00000	183,000	11.88	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		247.00000	200,000	11.88	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		622.00000	562,000	13.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		40.00000	45,000	13.32	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		277.00000	228,000	12.03	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		145.00000	161,000	12.03	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		271.00000	308,000	12.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		153.00000	125,000	12.56	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		344.00000	292,000	12.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		112.00000	125,000	12.31	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		209.00000	242,000	12.22	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		191.00000	159,000	12.22	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		171.00000	141,000	12.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		239.00000	274,000	12.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		29.00000	22,000	14.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		847.00000	905,000	14.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		42.00000	32,000	14.41	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	Put		710.00000	765,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		37.00000	29,000	14.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		755.00000	812,000	14.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		136.00000	111,000	12.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		304.00000	344,000	12.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		417.00000	362,000	12.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		85.00000	95,000	12.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		47.00000	37,000	14.24	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		665.00000	720,000	14.24	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		33.00000	25,000	14.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		801.00000	858,000	14.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		496.00000	438,000	12.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		64.00000	71,000	12.89	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		225.00000	198,000	14.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		656.00000	696,000	14.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		212.00000	186,000	14.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		693.00000	734,000	14.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		239.00000	211,000	14.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		620.00000	659,000	14.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		117.00000	100,000	15.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,098.00000	1,148,000	15.20	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		340.00000	305,000	13.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		421.00000	453,000	13.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		167.00000	145,000	14.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		848.00000	893,000	14.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		200.00000	175,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		731.00000	773,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		826.00000	766,000	12.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		107.00000	114,000	12.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		678.00000	623,000	13.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		159.00000	171,000	13.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		474.00000	431,000	14.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		565.00000	590,000	14.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		455.00000	413,000	14.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		596.00000	622,000	14.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		494.00000	449,000	13.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		535.00000	558,000	13.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		437.00000	396,000	14.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		628.00000	655,000	14.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		329.00000	294,000	14.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		870.00000	903,000	14.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		697.00000	641,000	13.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		338.00000	350,000	13.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		356.00000	320,000	14.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		797.00000	829,000	14.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		238.00000	210,000	15.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,179.00000	1,219,000	15.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		514.00000	469,000	13.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		505.00000	528,000	13.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		757.00000	698,000	13.57	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	Put		298.00000	307,000	13.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		387.00000	348,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		728.00000	757,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		641.00000	587,000	13.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		382.00000	396,000	13.68	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		493.00000	454,000	14.69	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		838.00000	869,000	14.69	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		477.00000	439,000	14.77	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		872.00000	904,000	14.77	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		510.00000	470,000	14.61	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		805.00000	835,000	14.61	0.00	0	0
Total £ / R Option										0.00	0	22,300
Total £ / R										7,329,751.50	665	66,451
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08850	0.08750			0.00	0	12,358
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08970	0.08880			0.00	0	0
Total ¥ / R Future										0.00	0	12,358
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		772.00000	861,000	16.83	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		22.00000	11,000	16.83	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		164.00000	181,000	19.06	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		414.00000	331,000	19.06	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,751.00000	1,851,000	23.04	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	23.04	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	30.37	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,250.00000	1,141,150,000	30.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		993.00000	1,055,000	18.81	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		113.00000	85,000	18.81	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		427.00000	443,000	20.63	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		547.00000	473,000	20.63	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,888.00000	1,976,000	19.17	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		8.00000	6,000	19.17	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			9.61830	9.69120			1,452,363.30	151	65,141
€ / R	On	19/12/2011	Foreign Exchange Future			9.72290	9.79770			0.00	0	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			9.82940	9.90820			0.00	0	8,503
Total € / R Future										1,452,363.30	151	78,572
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		193.00000	149,000	11.67	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		152.00000	181,000	11.67	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		166.00000	130,000	11.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		175.00000	212,000	11.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		223.00000	171,000	11.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		132.00000	153,000	11.49	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		237.00000	279,000	12.19	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		128.00000	97,000	12.19	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		732.00000	798,000	14.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		23.00000	16,000	14.30	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		440.00000	375,000	12.34	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		49.00000	57,000	12.34	0.00	0	6,195

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	10.25	Call		35.00000	25,000	13.78	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		594.00000	657,000	13.78	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		73.00000	53,000	12.90	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		382.00000	435,000	12.90	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		11.00000	7,000	15.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		970.00000	1,039,000	15.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		361.00000	299,000	12.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		70.00000	81,000	12.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		15.00000	10,000	14.83	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		874.00000	942,000	14.83	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		13.00000	9,000	15.00	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		922.00000	991,000	15.00	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		17.00000	12,000	14.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		826.00000	894,000	14.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		310.00000	274,000	12.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		312.00000	351,000	12.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		290.00000	256,000	13.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		342.00000	383,000	13.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		334.00000	293,000	12.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		286.00000	320,000	12.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		238.00000	208,000	13.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		440.00000	485,000	13.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		444.00000	394,000	12.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		196.00000	221,000	12.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		610.00000	553,000	12.52	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	9.30	Put		112.00000	130,000	12.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		540.00000	485,000	12.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		142.00000	162,000	12.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		346.00000	314,000	13.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		538.00000	585,000	13.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		330.00000	299,000	13.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		572.00000	620,000	13.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		363.00000	330,000	13.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		505.00000	551,000	13.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		957.00000	892,000	12.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		99.00000	113,000	12.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		299.00000	271,000	14.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		641.00000	692,000	14.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		469.00000	422,000	13.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		361.00000	393,000	13.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		996.00000	931,000	12.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		88.00000	102,000	12.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		420.00000	382,000	13.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		412.00000	453,000	13.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		215.00000	193,000	14.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		907.00000	964,000	14.95	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										1,452,363.30	151	102,272
ANY DAY	On	03/08/2011	Foreign Exchange Future			6.72600	6.70890			0.00	0	5,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ANY DAY EXPIRY CAAF \$ Future								0.00	0	5,500
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.70	Call		50.00000	45,000	15.41		0.00	0	11,000
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.70	Put		41.00000	19,000	15.41		0.00	0	0
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.75	Call		30.00000	22,000	16.41		0.00	0	0
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.75	Put		71.00000	46,000	16.41		0.00	0	0
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.65	Call		81.00000	83,000	15.77		0.00	0	0
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.65	Put		22.00000	7,000	15.77		0.00	0	0
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.80	Put		108.00000	84,000	17.42		0.00	0	0
ANY DAYOn 03/08/2011 Foreign Exchange Option	6.80	Call		17.00000	10,000	17.42		0.00	1,000	11,000
Total ANY DAY EXPIRY CAAF \$ Option								0.00	1,000	22,000
Total ANY DAY EXPIRY CAAF \$								0.00	1,000	27,500
ANY DAYOn 24/10/2011 Foreign Exchange Future			6.80600	6.79000				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		248.00000	251,000	14.96		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.70	Put		158.00000	145,000	14.96		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.75	Call		221.00000	222,000	14.89		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.75	Put		181.00000	166,000	14.89		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.65	Call		277.00000	281,000	15.03		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.65	Put		137.00000	125,000	15.03		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	7.00	Put		340.00000	322,000	16.02		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	7.00	Call		130.00000	128,000	16.02		0.00	7,143	14,286
ANY DAYOn 24/10/2011 Foreign Exchange Option	7.40	Put		668.00000	651,000	18.39		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	7.40	Call		58.00000	57,000	18.39		0.00	0	6,757
Total ANY DAY EXPIRY CAAG \$ Option								0.00	7,143	21,043

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ANY DAY EXPIRY CAAG \$								0.00	7,143	21,043
AU\$ / R On 19/09/2011			Foreign Exchange Future	7.38010	7.36910			0.00	0	24,630
AU\$ / R On 19/12/2011			Foreign Exchange Future	7.39380	7.38380			0.00	0	690
AU\$ / R On 19/03/2012			Foreign Exchange Future	7.41130	7.40320			0.00	0	1,104
Total AU\$ / R Future								0.00	0	26,424
AU\$ / R On 19/09/2011	6.65	Call	Foreign Exchange Option		724.00000	734,000	14.70	0.00	0	0
AU\$ / R On 19/09/2011	6.65	Put	Foreign Exchange Option		5.00000	4,000	14.70	0.00	0	0
AU\$ / R On 19/09/2011	6.70	Call	Foreign Exchange Option		675.00000	685,000	14.44	0.00	0	0
AU\$ / R On 19/09/2011	6.70	Put	Foreign Exchange Option		6.00000	5,000	14.44	0.00	0	0
AU\$ / R On 19/09/2011	6.60	Call	Foreign Exchange Option		773.00000	783,000	14.95	0.00	0	0
AU\$ / R On 19/09/2011	6.60	Put	Foreign Exchange Option		4.00000	3,000	14.95	0.00	0	0
AU\$ / R On 19/09/2011	7.50	Call	Foreign Exchange Option		74.00000	73,000	11.36	0.00	0	0
AU\$ / R On 19/09/2011	7.50	Put	Foreign Exchange Option		205.00000	193,000	11.36	0.00	0	0
AU\$ / R On 19/09/2011	7.45	Call	Foreign Exchange Option		89.00000	89,000	11.10	0.00	0	0
AU\$ / R On 19/09/2011	7.45	Put	Foreign Exchange Option		170.00000	159,000	11.10	0.00	0	0
AU\$ / R On 19/09/2011	7.00	Call	Foreign Exchange Option		394.00000	403,000	12.90	0.00	0	0
AU\$ / R On 19/09/2011	7.00	Put	Foreign Exchange Option		25.00000	23,000	12.90	0.00	0	0
AU\$ / R On 19/09/2011	7.20	Call	Foreign Exchange Option		229.00000	236,000	11.87	0.00	0	0
AU\$ / R On 19/09/2011	7.20	Put	Foreign Exchange Option		60.00000	56,000	11.87	0.00	0	0
AU\$ / R On 19/09/2011	7.55	Call	Foreign Exchange Option		61.00000	59,000	11.61	0.00	0	0
AU\$ / R On 19/09/2011	7.55	Put	Foreign Exchange Option		242.00000	229,000	11.61	0.00	0	0
AU\$ / R On 19/09/2011	7.15	Call	Foreign Exchange Option		268.00000	275,000	12.13	0.00	0	0
AU\$ / R On 19/09/2011	7.15	Put	Foreign Exchange Option		49.00000	45,000	12.13	0.00	0	0
AU\$ / R On 19/09/2011	7.95	Call	Foreign Exchange Option		12.00000	12,000	13.65	0.00	0	0
AU\$ / R On 19/09/2011	7.95	Put	Foreign Exchange Option		593.00000	582,000	13.65	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		627.00000	637,000	14.18		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		8.00000	7,000	14.18		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		10.00000	9,000	13.90		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		641.00000	629,000	13.90		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		579.00000	588,000	13.93		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		10.00000	8,000	13.93		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		308.00000	316,000	12.39		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		39.00000	36,000	12.39		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		6.00000	5,000	14.67		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		787.00000	775,000	14.67		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		108.00000	107,000	10.85		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		139.00000	127,000	10.85		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		8.00000	8,000	14.16		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		689.00000	678,000	14.16		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		753.00000	762,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		19.00000	18,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		708.00000	716,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		24.00000	22,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		799.00000	808,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		15.00000	14,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		152.00000	154,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		268.00000	260,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		246.00000	250,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		162.00000	156,000	11.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		351.00000	356,000	11.51		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		198.00000	195,000	11.51		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		323.00000	327,000	11.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		220.00000	216,000	11.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		381.00000	386,000	11.54		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		178.00000	175,000	11.54		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		270.00000	274,000	11.43		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		267.00000	263,000	11.43		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		552.00000	558,000	11.68		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		99.00000	97,000	11.68		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		154.00000	156,000	12.28		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		501.00000	495,000	12.28		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		249.00000	253,000	11.55		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		296.00000	292,000	11.55		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		516.00000	521,000	11.65		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		113.00000	110,000	11.65		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,216.00000	1,223,000	13.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		13.00000	12,000	13.00		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	26,424
CAD/ R On 19/09/2011 Foreign Exchange Future			7.04480	7.07430				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.12300	7.15360				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		61.00000	55,000	12.75		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		237.00000	260,000	12.75		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	7.30	Call		50.00000	45,000	12.96	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		276.00000	300,000	12.96	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		75.00000	67,000	12.53	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		201.00000	222,000	12.53	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		6.00000	5,000	15.08	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		732.00000	760,000	15.08	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		7.00000	6,000	14.87	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		683.00000	711,000	14.87	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		5.00000	4,000	15.30	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		781.00000	809,000	15.30	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		17.00000	15,000	14.02	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		493.00000	520,000	14.02	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		487.00000	460,000	13.66	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		13.00000	15,000	13.66	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		231.00000	213,000	12.48	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		57.00000	68,000	12.48	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		3.00000	3,000	15.72	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		879.00000	908,000	15.72	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		174.00000	163,000	12.43	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		270.00000	290,000	12.43	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		157.00000	147,000	12.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		303.00000	324,000	12.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		193.00000	180,000	12.25	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		239.00000	257,000	12.25	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		76.00000	72,000	13.87	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	7.65	Put		572.00000	599,000	13.87	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		434.00000	412,000	12.33	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		80.00000	89,000	12.33	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		85.00000	80,000	13.69	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		531.00000	557,000	13.69	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		398.00000	375,000	12.26	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		94.00000	102,000	12.26	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		128.00000	120,000	12.97	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		374.00000	397,000	12.97	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		363.00000	341,000	12.18	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		109.00000	118,000	12.18	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		115.00000	108,000	13.15	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		411.00000	435,000	13.15	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			0.04110	0.04120			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			0.08310	0.08100			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			8.67560	8.57650			607,292.00	70	900
CHF / R On 19/12/2011 Foreign Exchange Future			8.80170	8.70310			0.00	0	50
Total CHF / R Future							607,292.00	70	950

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	7.65	Call		934.00000	1,030,000	17.05	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		8.00000	4,000	17.05	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		886.00000	981,000	16.81	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		10.00000	5,000	16.81	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		983.00000	1,079,000	17.30	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		7.00000	3,000	17.30	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Call		302.00000	367,000	15.97	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Put		126.00000	91,000	15.97	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Call		66.00000	80,000	16.83	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Put		540.00000	454,000	16.83	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Call		74.00000	91,000	16.66	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Put		498.00000	415,000	16.66	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		792.00000	884,000	16.69	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		16.00000	8,000	16.69	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		84.00000	103,000	16.48	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		458.00000	377,000	16.48	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		121.00000	148,000	15.96	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		345.00000	272,000	15.96	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		107.00000	131,000	16.13	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		381.00000	305,000	16.13	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		58.00000	71,000	17.01	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		582.00000	495,000	17.01	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		40.00000	48,000	17.54	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		714.00000	622,000	17.54	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		745.00000	836,000	16.63	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	7.85	Put		19.00000	10,000	16.63	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		555.00000	625,000	14.79	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		152.00000	123,000	14.79	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		523.00000	591,000	14.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		170.00000	139,000	14.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		588.00000	661,000	14.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		135.00000	109,000	14.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		435.00000	496,000	15.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		232.00000	194,000	15.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		658.00000	735,000	14.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		105.00000	83,000	14.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		854.00000	940,000	14.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		51.00000	38,000	14.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		408.00000	466,000	15.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		255.00000	214,000	15.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		261.00000	300,000	15.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		458.00000	398,000	15.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		140.00000	162,000	17.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		837.00000	760,000	17.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		191.00000	220,000	16.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		638.00000	568,000	16.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		463.00000	526,000	15.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		210.00000	174,000	15.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		772.00000	855,000	14.32	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		69.00000	53,000	14.32	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		983.00000	1,076,000	14.28		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		30.00000	24,000	14.28		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		296.00000	339,000	15.57		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		393.00000	337,000	15.57		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,076.00000	1,172,000	14.81		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		23.00000	20,000	14.81		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		336.00000	386,000	15.41		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		333.00000	284,000	15.41		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		245.00000	282,000	16.01		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		492.00000	430,000	16.01		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		383.00000	438,000	15.25		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		280.00000	236,000	15.25		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		132.00000	152,000	17.50		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		879.00000	800,000	17.50		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		179.00000	207,000	16.76		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		676.00000	605,000	16.76		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								607,292.00	70	950
RAIN On 19/09/2011 Foreign Exchange Future			13,829.42000	13,846.20000				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			1.05180	1.04890				0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.06670	1.06390				0.00	0	0
Total YUAN/R Future								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	1.10	Call		78.00000	76,000	15.56		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		589.00000	558,000	15.56		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		26.00000	24,000	17.17		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		1,037.00000	1,006,000	17.17		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		219.00000	221,000	13.79		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		230.00000	203,000	13.79		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		270.00000	268,000	15.45		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		631.00000	601,000	15.45		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		159.00000	157,000	16.76		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		1,020.00000	990,000	16.76		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		460.00000	464,000	14.32		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		321.00000	297,000	14.32		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								146,478,957.20	21,120	640,790
Total Options								297,360.00	9,823	298,265
Grand Total:								146,776,317.20	30,943	939,055