

Currency Derivatives Daily MTM Report

Daily summary for: 05/08/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.92960	6.93970			447,277,961.60	64,546	285,081
\$ / R	On	19/12/2011			7.02200	7.03200			29,766,258.00	4,239	53,312
\$ / R	On	19/03/2012			7.11510	7.12490			13,177,165.20	1,852	17,898
\$ / R	On	18/06/2012			7.21060	7.22050			1,254,644.40	174	2,000
\$ / R	On	17/09/2012			7.31080	7.32100			1,242,836.00	170	85
\$ / R	On	14/12/2012			7.41050	7.42080			0.00	0	0
\$ / R	On	12/12/2014			8.37060	8.37880			0.00	0	0
Total \$ / R Future									492,718,865.20	70,981	358,376
\$ / R	On	19/09/2011	8.05	Call		7.00000	9,000	23.84	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,117.00000	1,129,000	23.84	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		6.00000	8,000	24.21	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,166.00000	1,178,000	24.21	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		8.00000	10,000	23.46	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,068.00000	1,080,000	23.46	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		873.00000	885,000	21.97	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		13.00000	15,000	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		39.00000	41,000	18.98	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		499.00000	511,000	18.98	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		231.00000	223,000	15.51	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		91.00000	93,000	15.51	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		172.00000	163,000	15.24	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		132.00000	133,000	15.24	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		543.00000	556,000	19.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		33.00000	36,000	19.35	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		682.00000	695,000	20.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		22.00000	25,000	20.47	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		301.00000	292,000	15.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		61.00000	62,000	15.79	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		39.00000	40,000	16.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		379.00000	370,000	16.06	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		254.00000	263,000	16.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		94.00000	93,000	16.73	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,860.00000	2,870,000	31.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	31.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		412.00000	423,000	18.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		52.00000	53,000	18.23	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		330.00000	340,000	17.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		70.00000	70,000	17.48	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		30.00000	32,000	16.20	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		420.00000	412,000	16.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		265.00000	257,000	15.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		75.00000	77,000	15.65	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		110.00000	112,000	15.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		200.00000	192,000	15.37	0.00	0	2,480
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		589.00000	601,000	19.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		29.00000	31,000	19.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		146.00000	142,000	15.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		156.00000	162,000	15.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		19.00000	22,000	20.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		729.00000	742,000	20.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		81.00000	81,000	17.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		291.00000	301,000	17.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		126.00000	123,000	15.98	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		186.00000	193,000	15.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		553.00000	545,000	16.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		13.00000	15,000	16.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		14.00000	17,000	21.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		824.00000	837,000	21.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,190.00000	1,180,000	18.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	18.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		60.00000	61,000	17.85	0.00	0	500
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		370.00000	381,000	17.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		25.00000	28,000	20.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		635.00000	648,000	20.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,140.00000	1,130,000	18.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	18.62	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	8,000	24.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,215.00000	1,228,000	24.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,090.00000	1,080,000	18.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	18.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		17.00000	19,000	21.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		777.00000	789,000	21.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		647.00000	639,000	16.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		7.00000	9,000	16.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,240.00000	1,230,000	19.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	19.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		109.00000	107,000	16.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		219.00000	227,000	16.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		339.00000	331,000	15.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		49.00000	51,000	15.93	10,200.00	200	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		45.00000	47,000	18.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		455.00000	467,000	18.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		10.00000	12,000	22.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		970.00000	982,000	22.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		168.00000	170,000	17.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		486.00000	498,000	17.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		156.00000	158,000	17.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		524.00000	536,000	17.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		181.00000	182,000	17.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		449.00000	460,000	17.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		145.00000	153,000	15.93	0.00	0	0

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\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		427.00000	425,000	15.93	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,038.00000	1,051,000	20.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		70.00000	73,000	20.61	216,226.00	2,962	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		254.00000	260,000	15.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		286.00000	282,000	15.84	1,670,568.00	5,924	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		413.00000	424,000	17.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		195.00000	196,000	17.04	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		902.00000	899,000	16.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		20.00000	27,000	16.15	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		604.00000	616,000	18.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		136.00000	138,000	18.23	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		643.00000	642,000	16.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		61.00000	70,000	16.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		684.00000	683,000	16.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		52.00000	61,000	16.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		812.00000	810,000	16.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		30.00000	38,000	16.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		66.00000	69,000	20.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,084.00000	1,097,000	20.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,092.00000	1,085,000	16.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		10.00000	13,000	16.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		146.00000	148,000	17.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		564.00000	576,000	17.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		459.00000	458,000	15.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		127.00000	136,000	15.95	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		395.00000	393,000	15.92	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		163.00000	171,000	15.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		79.00000	82,000	20.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		947.00000	960,000	20.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		103.00000	106,000	19.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		771.00000	784,000	19.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		366.00000	363,000	15.90	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		184.00000	191,000	15.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		769.00000	766,000	16.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		37.00000	44,000	16.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		726.00000	724,000	16.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		44.00000	52,000	16.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,043.00000	1,037,000	16.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		11.00000	15,000	16.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		90.00000	93,000	19.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		858.00000	871,000	19.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		118.00000	121,000	18.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		686.00000	699,000	18.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		529.00000	528,000	15.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		97.00000	106,000	15.99	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,189.00000	1,182,000	16.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		7.00000	10,000	16.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		85.00000	88,000	19.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		903.00000	916,000	19.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		378.00000	388,000	16.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		210.00000	210,000	16.80	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		566.00000	565,000	16.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		84.00000	93,000	16.00	0.00	0	560
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		395.00000	398,000	16.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		306.00000	319,000	16.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		371.00000	373,000	16.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		332.00000	344,000	16.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		421.00000	423,000	16.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		282.00000	294,000	16.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		414.00000	416,000	16.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		289.00000	301,000	16.01	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		345.00000	347,000	16.24	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		370.00000	382,000	16.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		309.00000	311,000	16.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		434.00000	446,000	16.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		527.00000	529,000	15.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		202.00000	214,000	15.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		326.00000	329,000	16.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		401.00000	414,000	16.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		558.00000	560,000	15.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		183.00000	195,000	15.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		223.00000	227,000	17.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		648.00000	662,000	17.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		150.00000	154,000	19.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		975.00000	989,000	19.21	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		262.00000	266,000	17.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		537.00000	551,000	17.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		109.00000	113,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,284.00000	1,298,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		590.00000	592,000	15.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		165.00000	177,000	15.90	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		104.00000	108,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,329.00000	1,343,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		497.00000	499,000	15.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		222.00000	234,000	15.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		143.00000	147,000	19.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,018.00000	1,032,000	19.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		364.00000	366,000	16.05	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		339.00000	351,000	16.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		624.00000	625,000	15.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		149.00000	160,000	15.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		248.00000	252,000	17.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		573.00000	587,000	17.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		119.00000	123,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,194.00000	1,208,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		165.00000	169,000	18.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		890.00000	904,000	18.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		388.00000	391,000	16.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		313.00000	326,000	16.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		658.00000	659,000	15.86	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		133.00000	144,000	15.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		173.00000	177,000	18.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		848.00000	862,000	18.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		136.00000	140,000	19.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		1,061.00000	1,075,000	19.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		157.00000	161,000	19.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		932.00000	946,000	19.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		124.00000	128,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,149.00000	1,163,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		277.00000	280,000	16.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		502.00000	515,000	16.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		292.00000	295,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		467.00000	480,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		468.00000	470,000	15.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		243.00000	255,000	15.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		416.00000	421,000	16.38	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		446.00000	460,000	16.38	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		397.00000	403,000	16.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		477.00000	492,000	16.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		435.00000	440,000	16.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		415.00000	429,000	16.22	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		552.00000	560,000	16.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		431.00000	449,000	16.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		529.00000	538,000	16.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		458.00000	477,000	16.50	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		576.00000	584,000	16.38	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		405.00000	423,000	16.38	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		486.00000	505,000	16.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		507.00000	516,000	16.56	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		470.00000	483,000	17.57	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		749.00000	773,000	17.57	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		455.00000	468,000	17.69	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		784.00000	808,000	17.69	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		485.00000	498,000	17.45	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		714.00000	738,000	17.45	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		968.00000	992,000	18.30	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		389.00000	402,000	18.30	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,045.00000	1,077,000	18.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,166.00000	1,206,000	18.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,028.00000	1,060,000	18.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,199.00000	1,239,000	18.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,062.00000	1,094,000	18.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,133.00000	1,173,000	18.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		847.00000	887,000	17.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,226.00000	1,258,000	17.84	0.00	0	200
Total \$ / R Option										1,896,994.00	9,086	263,048
Total \$ / R										494,615,859.20	80,067	621,424
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.92960	6.93970			0.00	0	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.02200	7.03200			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											0.00	0	480
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		9,403.00000	9,304,000	16.73			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		25,433.00000	26,344,000	16.73			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		8,108.00000	8,086,000	17.11			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		29,138.00000	30,126,000	17.11			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		10,897.00000	10,709,000	16.36			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		21,927.00000	22,749,000	16.36			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		33,017.00000	34,073,000	17.48			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		6,987.00000	7,033,000	17.48			0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		28,572.00000	28,154,000	15.84			0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		25,372.00000	25,954,000	15.84			0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		26,203.00000	26,167,000	16.08			0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		28,003.00000	28,967,000	16.08			0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		31,089.00000	30,726,000	15.86			0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		22,889.00000	23,526,000	15.86			0.00	0	0
Total \$ / R MAXI Option											0.00	0	50
Total \$ / R MAXI											0.00	0	530
£ / R	On 19/09/2011	Foreign Exchange Future			11.34550	11.32370					34,717,230.00	3,060	30,909
£ / R	On 19/12/2011	Foreign Exchange Future			11.48570	11.46240					516,856.50	45	9,324
£ / R	On 19/03/2012	Foreign Exchange Future			11.62720	11.60150					348,816.00	30	2,837
£ / R	On 18/06/2012	Foreign Exchange Future			11.77370	11.74470					0.00	0	0
Total £ / R Future											35,582,902.50	3,135	43,070
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		132.00000	150,000	13.63			0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		308.00000	305,000	13.63			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		118.00000	134,000	13.79	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		344.00000	339,000	13.79	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		148.00000	167,000	13.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		274.00000	272,000	13.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		93.00000	107,000	14.11	0.00	0	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		419.00000	412,000	14.11	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		31.00000	37,000	15.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		807.00000	792,000	15.53	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		83.00000	90,000	14.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		407.00000	435,000	14.06	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		841.00000	865,000	15.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		17.00000	20,000	15.34	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		446.00000	473,000	14.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		72.00000	78,000	14.19	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		144.00000	149,000	13.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		268.00000	294,000	13.54	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		528.00000	554,000	14.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		54.00000	59,000	14.44	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		110.00000	116,000	13.80	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		334.00000	361,000	13.80	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		300.00000	327,000	13.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		126.00000	132,000	13.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		50.00000	60,000	14.90	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		626.00000	615,000	14.90	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		73.00000	85,000	14.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		499.00000	490,000	14.42	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		64.00000	75,000	14.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		540.00000	530,000	14.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		237.00000	263,000	13.42	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		163.00000	168,000	13.42	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		613.00000	639,000	14.70	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		39.00000	44,000	14.70	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		82.00000	95,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		458.00000	450,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		57.00000	67,000	14.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		583.00000	572,000	14.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		702.00000	728,000	14.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		28.00000	33,000	14.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		301.00000	324,000	14.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		489.00000	488,000	14.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		284.00000	306,000	14.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		522.00000	520,000	14.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		320.00000	342,000	14.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		458.00000	456,000	14.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		155.00000	171,000	15.24	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		893.00000	885,000	15.24	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		457.00000	486,000	13.90	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		295.00000	300,000	13.90	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		224.00000	243,000	14.69	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		662.00000	657,000	14.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		268.00000	289,000	14.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		556.00000	553,000	14.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,023.00000	1,053,000	13.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		61.00000	67,000	13.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		859.00000	890,000	13.79	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		97.00000	104,000	13.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		579.00000	599,000	13.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		428.00000	422,000	13.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		554.00000	573,000	13.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		453.00000	446,000	13.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		605.00000	625,000	13.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		404.00000	398,000	13.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		530.00000	548,000	13.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		479.00000	471,000	13.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		395.00000	410,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		694.00000	683,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		841.00000	866,000	13.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		240.00000	239,000	13.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		429.00000	445,000	14.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		628.00000	618,000	14.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		284.00000	295,000	15.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		983.00000	968,000	15.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		631.00000	652,000	13.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		380.00000	375,000	13.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		908.00000	934,000	13.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		207.00000	207,000	13.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		466.00000	483,000	14.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		565.00000	556,000	14.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		777.00000	801,000	13.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		276.00000	274,000	13.80	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		575.00000	590,000	14.27	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		680.00000	666,000	14.27	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		556.00000	571,000	14.35	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		711.00000	697,000	14.35	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		594.00000	610,000	14.20	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		649.00000	636,000	14.20	0.00	0	0
Total £ / R Option										0.00	0	22,300
Total £ / R										35,582,902.50	3,135	65,370
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08830	0.08790			0.00	0	12,358
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08960	0.08920			0.00	0	0
Total ¥ / R Future										0.00	0	12,358
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		801.00000	835,000	14.84	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		11.00000	5,000	14.84	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		146.00000	125,000	15.94	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		356.00000	295,000	15.94	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,791.00000	1,830,000	21.32	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	0,000	21.32	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	30.30	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,210.00000	1,141,170,000	30.30	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		1,005.00000	1,028,000	17.62	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		85.00000	68,000	17.62	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		407.00000	404,000	19.37	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		487.00000	444,000	19.37	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,926.00000	1,966,000	19.11	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		6.00000	6,000	19.11	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			9.82350	9.81130			39,942,351.00	4,066	62,311
€ / R	On	19/12/2011	Foreign Exchange Future			9.93730	9.92210			59,623.80	6	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			10.05370	10.03580			0.00	0	8,503
Total € / R Future										40,001,974.80	4,072	75,742
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		262.00000	272,000	12.60	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		101.00000	99,000	12.60	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		229.00000	239,000	12.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		118.00000	116,000	12.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		297.00000	308,000	12.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		86.00000	85,000	12.75	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		160.00000	156,000	12.17	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		171.00000	179,000	12.17	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		619.00000	609,000	14.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		30.00000	32,000	14.24	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		540.00000	552,000	13.62	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		29.00000	29,000	13.62	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		47.00000	50,000	13.72	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		486.00000	477,000	13.72	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		98.00000	104,000	12.86	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		287.00000	281,000	12.86	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		14.00000	15,000	15.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		853.00000	842,000	15.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		453.00000	465,000	13.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		42.00000	42,000	13.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		19.00000	20,000	14.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		758.00000	747,000	14.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		16.00000	18,000	14.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		805.00000	795,000	14.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		22.00000	24,000	14.59	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		711.00000	701,000	14.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		377.00000	391,000	13.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		255.00000	254,000	13.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		350.00000	365,000	13.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		278.00000	278,000	13.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		404.00000	418,000	13.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		232.00000	231,000	13.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		286.00000	297,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		364.00000	360,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		527.00000	540,000	12.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		155.00000	153,000	12.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		707.00000	720,000	12.77	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		85.00000	83,000	12.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		632.00000	644,000	12.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		110.00000	107,000	12.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		399.00000	411,000	13.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		463.00000	457,000	13.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		380.00000	392,000	13.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		494.00000	488,000	13.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		418.00000	431,000	13.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		432.00000	427,000	13.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,062.00000	1,077,000	12.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		76.00000	73,000	12.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		345.00000	357,000	14.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		559.00000	553,000	14.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		543.00000	556,000	13.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		307.00000	302,000	13.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,106.00000	1,121,000	12.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		70.00000	67,000	12.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		490.00000	503,000	13.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		354.00000	349,000	13.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		248.00000	259,000	14.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		812.00000	805,000	14.91	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										40,001,974.80	4,072	99,442
ANY DAY	On	24/10/2011	Foreign Exchange Future			6.96500	6.97510			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ANY DAY EXPIRY CAAG \$ Future								0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Call		365.00000	362,000	15.87		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		90.00000	97,000	15.87		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		332.00000	328,000	15.81		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		107.00000	113,000	15.81		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		401.00000	398,000	15.93		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		76.00000	83,000	15.93		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		217.00000	225,000	15.88		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		192.00000	190,000	15.88		0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		510.00000	521,000	18.27		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		85.00000	86,000	18.27		0.00	0	6,757
Total ANY DAY EXPIRY CAAG \$ Option								0.00	0	21,043
Total ANY DAY EXPIRY CAAG \$								0.00	0	21,043
ANY DAY On 10/08/2011 Foreign Exchange Future			6.89130	6.89950				0.00	0	0
Total ANY DAY EXPIRY CAAH \$ Future								0.00	0	0
ANY DAY On 10/08/2011 Foreign Exchange Option	6.70	Call		204.00000	196,000	16.63		0.00	0	0
ANY DAY On 10/08/2011 Foreign Exchange Option	6.70	Put		5.00000	5,000	16.63		0.00	0	20,000
ANY DAY On 10/08/2011 Foreign Exchange Option	6.75	Call		159.00000	150,000	16.31		0.00	0	0
ANY DAY On 10/08/2011 Foreign Exchange Option	6.75	Put		10.00000	9,000	16.31		0.00	0	0
ANY DAY On 10/08/2011 Foreign Exchange Option	6.65	Call		251.00000	243,000	16.96		0.00	0	0
ANY DAY On 10/08/2011 Foreign Exchange Option	6.65	Put		2.00000	2,000	16.96		0.00	0	0
Total ANY DAY EXPIRY CAAH \$ Option								0.00	0	20,000
Total ANY DAY EXPIRY CAAH \$								0.00	0	20,000
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.20720	7.29990				360,360.00	50	24,680

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			7.23320	7.31700			795,652.00	110	1,120
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.26680	7.34090			0.00	0	1,163
Total AU\$ / R Future										1,156,012.00	160	26,963
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		655.00000	566,000	14.58	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		5.00000	9,000	14.58	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		607.00000	519,000	14.29	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		7.00000	12,000	14.29	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		704.00000	614,000	14.88	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		4.00000	7,000	14.88	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		52.00000	35,000	12.88	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		252.00000	328,000	12.88	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		64.00000	43,000	12.62	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		214.00000	286,000	12.62	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		331.00000	255,000	12.52	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		31.00000	48,000	12.52	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		177.00000	118,000	11.34	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		77.00000	111,000	11.34	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		42.00000	28,000	13.13	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		292.00000	371,000	13.13	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		212.00000	148,000	11.64	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		62.00000	91,000	11.64	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		8.00000	5,000	15.18	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		658.00000	748,000	15.18	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		559.00000	472,000	13.99	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		9.00000	15,000	13.99	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		6.00000	4,000	15.44	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		706.00000	797,000	15.44	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		512.00000	426,000	13.70	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		12.00000	19,000	13.70	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		250.00000	181,000	11.93	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		50.00000	74,000	11.93	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		4.00000	2,000	16.20	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		854.00000	945,000	16.20	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		78.00000	53,000	12.36	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		178.00000	246,000	12.36	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		5.00000	3,000	15.69	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		755.00000	846,000	15.69	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		690.00000	624,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		23.00000	41,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		646.00000	582,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		29.00000	49,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		736.00000	667,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		19.00000	34,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		138.00000	124,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		321.00000	391,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		205.00000	181,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		188.00000	248,000	12.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		315.00000	274,000	11.61	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		224.00000	257,000	11.61	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		289.00000	252,000	11.73	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		248.00000	285,000	11.73	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		343.00000	300,000	11.65	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		202.00000	233,000	11.65	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		243.00000	215,000	11.97	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		302.00000	348,000	11.97	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		504.00000	453,000	11.84	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		113.00000	136,000	11.84	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		137.00000	120,000	12.80	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		546.00000	603,000	12.80	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		224.00000	198,000	12.09	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		333.00000	381,000	12.09	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		469.00000	419,000	11.80	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		128.00000	152,000	11.80	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,154.00000	1,083,000	12.63	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		13.00000	16,000	12.63	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										1,156,012.00	160	26,963
CAD/ R	On	19/09/2011	Foreign Exchange Future			7.04910	7.10930			225,571.20	32	115
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.12930	7.18840			442,016.60	62	0
Total CAD/ R Future										667,587.80	94	115
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		76.00000	47,000	12.15	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		217.00000	248,000	12.15	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		63.00000	37,000	12.42	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		254.00000	288,000	12.42	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		92.00000	58,000	11.88	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		183.00000	209,000	11.88	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		8.00000	4,000	15.10	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		699.00000	755,000	15.10	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		10.00000	5,000	14.83	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		651.00000	706,000	14.83	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		7.00000	3,000	15.37	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		748.00000	804,000	15.37	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		23.00000	12,000	13.76	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		464.00000	513,000	13.76	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		521.00000	462,000	13.77	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		12.00000	13,000	13.77	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		263.00000	206,000	11.98	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		54.00000	57,000	11.98	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		4.00000	2,000	15.90	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		845.00000	903,000	15.90	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		192.00000	161,000	12.34	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		254.00000	282,000	12.34	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		174.00000	145,000	12.50	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		286.00000	316,000	12.50	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		212.00000	179,000	12.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		224.00000	250,000	12.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		86.00000	67,000	13.58	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		548.00000	588,000	13.58	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		465.00000	416,000	12.48	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		77.00000	87,000	12.48		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		96.00000	75,000	13.42		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		508.00000	546,000	13.42		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		428.00000	380,000	12.41		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		90.00000	101,000	12.41		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		143.00000	116,000	12.81		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		355.00000	387,000	12.81		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		392.00000	345,000	12.35		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		104.00000	116,000	12.35		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		129.00000	104,000	12.96		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		391.00000	425,000	12.96		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								667,587.80	94	115
CF CANDO On 19/09/2011 Foreign Exchange Future			0.02460	0.02390				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			0.14520	0.14890				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			9.08880	9.02220				0.00	0	900
CHF / R On 19/12/2011 Foreign Exchange Future			9.22420	9.15700				230,605.00	25	100
Total CHF / R Future								230,605.00	25	1,000
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		1,374.00000	1,441,000	21.29		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		2.00000	2,000	21.29		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		1,325.00000	1,391,000	21.01	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		3.00000	2,000	21.01	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		1,424.00000	1,491,000	21.57	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		2.00000	2,000	21.57	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		661.00000	723,000	18.96	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		39.00000	34,000	18.96	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		222.00000	266,000	19.36	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		250.00000	227,000	19.36	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		244.00000	292,000	19.33	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		222.00000	203,000	19.33	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		1,226.00000	1,292,000	20.45	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		4.00000	3,000	20.45	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		270.00000	319,000	19.30	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		198.00000	180,000	19.30	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		358.00000	412,000	19.21	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		136.00000	123,000	19.21	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		327.00000	380,000	19.24	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		155.00000	141,000	19.24	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		201.00000	241,000	19.39	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		279.00000	252,000	19.39	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		149.00000	183,000	19.86	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		377.00000	344,000	19.86	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		1,176.00000	1,243,000	20.17	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		4.00000	4,000	20.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		938.00000	998,000	17.07	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		81.00000	74,000	17.07	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		899.00000	959,000	17.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		92.00000	85,000	17.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		978.00000	1,039,000	16.97	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		71.00000	65,000	16.97	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		787.00000	845,000	17.50	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		130.00000	121,000	17.50	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		1,061.00000	1,126,000	17.05	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		54.00000	52,000	17.05	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,291.00000	1,358,000	18.00	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		34.00000	34,000	18.00	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		752.00000	809,000	17.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		145.00000	135,000	17.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		534.00000	588,000	18.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		277.00000	264,000	18.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		318.00000	362,000	19.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		561.00000	538,000	19.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		411.00000	461,000	18.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		404.00000	387,000	18.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		823.00000	882,000	17.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		116.00000	108,000	17.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		1,198.00000	1,264,000	17.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		41.00000	40,000	17.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,433.00000	1,500,000	18.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		26.00000	26,000	18.57	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		591.00000	646,000	18.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		234.00000	222,000	18.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,529.00000	1,596,000	18.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		22.00000	22,000	18.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		652.00000	708,000	17.93	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		195.00000	184,000	17.93	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		507.00000	560,000	18.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		300.00000	286,000	18.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		717.00000	774,000	17.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		160.00000	150,000	17.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		302.00000	345,000	19.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		595.00000	571,000	19.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		390.00000	438,000	19.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		433.00000	414,000	19.01	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										230,605.00	25	1,000
RAIN	On	19/09/2011	Foreign Exchange Future			14,100.33000	14,092.16000			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			1.07560	1.07770			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.09070	1.09370			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		142.00000	137,000	15.75	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		365.00000	381,000	15.75	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		49.00000	50,000	17.71	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		772.00000	794,000	17.71	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		376.00000	366,000	14.38	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		99.00000	110,000	14.38	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		381.00000	375,000	15.76	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		444.00000	468,000	15.76	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		227.00000	225,000	16.97	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		790.00000	818,000	16.97	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		634.00000	624,000	14.84	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		197.00000	217,000	14.84	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							570,357,947.30	78,467	562,390
Total Options							1,896,994.00	9,086	350,141
Grand Total:							572,254,941.30	87,553	912,531