

Currency Derivatives Daily MTM Report

Daily summary for: 11/08/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future			7.26160	7.27160			521,266,694.40	71,784	231,433
\$ / R	On	19/12/2011	Foreign Exchange Future			7.35670	7.36730			29,367,946.40	3,992	61,181
\$ / R	On	19/03/2012	Foreign Exchange Future			7.45120	7.46240			3,986,392.00	535	17,906
\$ / R	On	18/06/2012	Foreign Exchange Future			7.54640	7.55810			0.00	0	2,009
\$ / R	On	17/09/2012	Foreign Exchange Future			7.64550	7.65740			0.00	0	416
\$ / R	On	14/12/2012	Foreign Exchange Future			7.74470	7.75630			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			8.70510	8.71240			0.00	0	0
Total \$ / R Future										554,621,032.80	76,311	312,945
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		30.00000	38,000	26.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		808.00000	826,000	26.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		26.00000	34,000	26.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		854.00000	872,000	26.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		33.00000	42,000	26.20	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		761.00000	780,000	26.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		580.00000	602,000	24.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		52.00000	64,000	24.96	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		135.00000	153,000	22.47	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		263.00000	291,000	22.47	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		504.00000	503,000	20.63	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		32.00000	41,000	20.63	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		422.00000	425,000	20.83	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		50.00000	63,000	20.83	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		298.00000	325,000	22.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		120.00000	137,000	22.78	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		412.00000	437,000	23.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		84.00000	99,000	23.71	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		591.00000	587,000	20.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		19.00000	25,000	20.42	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		11.00000	15,000	20.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		683.00000	677,000	20.22	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		108.00000	128,000	21.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		280.00000	290,000	21.23	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,529.00000	2,539,000	34.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		1.00000	1,000	34.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		199.00000	227,000	21.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		171.00000	189,000	21.85	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		149.00000	172,000	21.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		221.00000	234,000	21.43	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		8.00000	11,000	20.12	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		730.00000	723,000	20.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		547.00000	545,000	20.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		25.00000	33,000	20.53	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		40.00000	51,000	20.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		462.00000	463,000	20.73	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		334.00000	361,000	23.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		106.00000	123,000	23.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		384.00000	388,000	20.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		62.00000	76,000	20.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		74.00000	89,000	24.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		452.00000	477,000	24.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		249.00000	261,000	21.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		127.00000	149,000	21.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		347.00000	354,000	21.03	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		75.00000	92,000	21.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		875.00000	866,000	19.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		3.00000	4,000	19.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		59.00000	72,000	24.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		537.00000	560,000	24.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,522.00000	1,512,000	22.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	22.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		195.00000	210,000	21.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		173.00000	198,000	21.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		94.00000	110,000	23.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		372.00000	398,000	23.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,472.00000	1,462,000	22.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	22.22	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		24.00000	31,000	27.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		902.00000	919,000	27.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,422.00000	1,412,000	21.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	21.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		66.00000	80,000	24.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		494.00000	518,000	24.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		973.00000	964,000	19.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		1.00000	2,000	19.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,572.00000	1,562,000	22.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	22.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		312.00000	321,000	21.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		90.00000	109,000	21.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		636.00000	632,000	20.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		14.00000	20,000	20.32	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		152.00000	170,000	22.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		230.00000	258,000	22.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		41.00000	52,000	25.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		669.00000	690,000	25.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		337.00000	355,000	20.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		320.00000	348,000	20.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		317.00000	336,000	20.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		350.00000	379,000	20.33	379,000.00	1,000	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		360.00000	377,000	19.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		293.00000	320,000	19.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		83.00000	96,000	18.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		700.00000	703,000	18.44	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		791.00000	817,000	22.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		158.00000	174,000	22.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		159.00000	179,000	19.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		526.00000	536,000	19.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		267.00000	294,000	19.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		384.00000	401,000	19.84	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,229.00000	1,221,000	18.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		12.00000	14,000	18.10	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		414.00000	443,000	20.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		281.00000	300,000	20.77	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		947.00000	943,000	17.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		30.00000	36,000	17.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		992.00000	987,000	17.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		25.00000	30,000	17.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,133.00000	1,126,000	17.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		16.00000	19,000	17.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		150.00000	165,000	23.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		833.00000	858,000	23.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,424.00000	1,415,000	18.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		7.00000	8,000	18.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		299.00000	317,000	20.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		382.00000	410,000	20.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		738.00000	740,000	18.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		71.00000	83,000	18.30	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		662.00000	667,000	18.58	33,350.00	50	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		95.00000	110,000	18.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		177.00000	193,000	22.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		710.00000	736,000	22.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		222.00000	240,000	21.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		555.00000	583,000	21.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		626.00000	632,000	18.72	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		109.00000	125,000	18.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,085.00000	1,078,000	17.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		18.00000	21,000	17.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,037.00000	1,031,000	17.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		20.00000	24,000	17.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,375.00000	1,367,000	18.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		8.00000	10,000	18.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		198.00000	215,000	22.10	215,000.00	1,000	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		631.00000	658,000	22.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		250.00000	268,000	21.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		483.00000	511,000	21.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		819.00000	818,000	18.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		52.00000	61,000	18.03	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,522.00000	1,513,000	19.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		5.00000	6,000	19.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		187.00000	204,000	22.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		670.00000	697,000	22.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		243.00000	268,000	19.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		410.00000	425,000	19.70	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		861.00000	859,000	17.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		44.00000	52,000	17.89	0.00	0	560
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		645.00000	654,000	18.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		219.00000	239,000	18.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		616.00000	626,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		240.00000	261,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		676.00000	684,000	18.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		200.00000	219,000	18.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		667.00000	675,000	18.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		205.00000	224,000	18.34	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		580.00000	591,000	18.72	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		268.00000	290,000	18.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		527.00000	541,000	18.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		315.00000	340,000	18.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		798.00000	802,000	17.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		136.00000	151,000	17.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		553.00000	565,000	18.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		291.00000	314,000	18.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		834.00000	837,000	17.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		122.00000	136,000	17.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		396.00000	414,000	19.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		484.00000	513,000	19.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		279.00000	296,000	21.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		767.00000	795,000	21.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		455.00000	472,000	19.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		393.00000	421,000	19.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		209.00000	225,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,047.00000	1,074,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		870.00000	872,000	17.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		108.00000	121,000	17.58	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		201.00000	217,000	22.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,089.00000	1,116,000	22.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		764.00000	769,000	17.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		152.00000	168,000	17.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		267.00000	284,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		805.00000	833,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		608.00000	618,000	18.59	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		246.00000	267,000	18.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		908.00000	909,000	17.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		96.00000	108,000	17.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		433.00000	451,000	19.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		421.00000	450,000	19.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		227.00000	243,000	22.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		965.00000	992,000	22.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		304.00000	321,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		692.00000	720,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		637.00000	646,000	18.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		225.00000	245,000	18.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		947.00000	946,000	17.33	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		85.00000	95,000	17.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		317.00000	335,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		655.00000	684,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		256.00000	273,000	21.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		844.00000	872,000	21.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		291.00000	308,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		729.00000	757,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		236.00000	252,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		924.00000	951,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		478.00000	494,000	19.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		366.00000	393,000	19.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		502.00000	517,000	19.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		340.00000	366,000	19.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		731.00000	737,000	18.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		169.00000	186,000	18.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		653.00000	658,000	18.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		345.00000	362,000	18.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		627.00000	634,000	18.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		369.00000	388,000	18.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		679.00000	683,000	18.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		321.00000	337,000	18.07	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		804.00000	804,000	17.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		347.00000	359,000	17.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		778.00000	778,000	17.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		371.00000	383,000	17.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		831.00000	830,000	17.67	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		324.00000	335,000	17.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		396.00000	409,000	18.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		753.00000	754,000	18.04	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		692.00000	705,000	19.14	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		636.00000	660,000	19.14	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		673.00000	686,000	19.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		667.00000	691,000	19.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		712.00000	724,000	19.02	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		606.00000	629,000	19.02	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		831.00000	856,000	19.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		587.00000	601,000	19.86	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,339.00000	1,383,000	20.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,127.00000	1,178,000	20.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,322.00000	1,366,000	20.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,160.00000	1,211,000	20.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,356.00000	1,400,000	20.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,094.00000	1,145,000	20.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		818.00000	868,000	19.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,530.00000	1,573,000	19.61	0.00	0	200
Total \$ / R Option										627,350.00	2,050	264,048
Total \$ / R										555,248,382.80	78,361	576,993
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.26160	7.27160			217,848.00	30	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.35670	7.36730			36,783.50	5	28

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future										254,631.50	35	477
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		27,979.00000	28,994,000	21.23		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		10,819.00000	12,834,000	21.23		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		24,934.00000	26,115,000	21.33		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		12,774.00000	14,955,000	21.33		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		31,235.00000	32,074,000	21.13		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		9,075.00000	10,914,000	21.13		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		14,945.00000	17,277,000	21.43		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		22,105.00000	23,437,000	21.43		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		52,562.00000	53,571,000	19.14		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		15,832.00000	17,901,000	19.14		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		49,472.00000	50,615,000	19.28		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		17,742.00000	19,945,000	19.28		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		55,785.00000	56,656,000	19.00		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		14,055.00000	15,986,000	19.00		0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										254,631.50	35	527
£ / R	On 19/09/2011	Foreign Exchange Future			11.77880	11.74040				1,861,050.40	158	22,726
£ / R	On 19/12/2011	Foreign Exchange Future			11.92350	11.88550				3,994,372.50	335	9,932
£ / R	On 19/03/2012	Foreign Exchange Future			12.06950	12.02980				0.00	0	2,862
£ / R	On 18/06/2012	Foreign Exchange Future			12.21310	12.17620				0.00	0	0
Total £ / R Future										5,855,422.90	493	35,520
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		392.00000	403,000	15.72		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		152.00000	124,000	15.72		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		361.00000	370,000	15.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		171.00000	141,000	15.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		425.00000	438,000	15.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		135.00000	109,000	15.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		304.00000	309,000	15.62	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		214.00000	180,000	15.62	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		134.00000	130,000	16.68	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		494.00000	451,000	16.68	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		36.00000	27,000	16.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		776.00000	806,000	16.06	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,249.00000	1,285,000	17.83	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		9.00000	6,000	17.83	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		821.00000	851,000	16.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		31.00000	22,000	16.09	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		68.00000	53,000	15.92	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		608.00000	632,000	15.92	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		911.00000	944,000	16.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		21.00000	15,000	16.16	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		50.00000	38,000	15.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		690.00000	717,000	15.99	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		649.00000	674,000	15.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		59.00000	45,000	15.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		193.00000	192,000	16.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		353.00000	313,000	16.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		252.00000	253,000	15.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		262.00000	224,000	15.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		231.00000	231,000	15.72	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		291.00000	252,000	15.72	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		569.00000	591,000	15.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		79.00000	62,000	15.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		1,005.00000	1,039,000	16.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		15.00000	10,000	16.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		277.00000	280,000	15.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		237.00000	201,000	15.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		212.00000	211,000	15.88	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		322.00000	282,000	15.88	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		1,102.00000	1,137,000	16.87	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		12.00000	8,000	16.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		562.00000	559,000	14.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		327.00000	286,000	14.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		535.00000	531,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		350.00000	308,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		589.00000	587,000	14.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		304.00000	264,000	14.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		329.00000	318,000	15.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		644.00000	595,000	15.41	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		775.00000	780,000	14.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		190.00000	157,000	14.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		437.00000	431,000	14.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		452.00000	408,000	14.77	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	11.75	Call		509.00000	505,000	14.62	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		374.00000	332,000	14.62	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,432.00000	1,459,000	15.08	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		47.00000	36,000	15.08	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,250.00000	1,273,000	14.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		65.00000	50,000	14.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		865.00000	879,000	14.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		285.00000	260,000	14.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		834.00000	848,000	14.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		304.00000	279,000	14.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		896.00000	911,000	13.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		266.00000	242,000	13.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		804.00000	817,000	14.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		324.00000	298,000	14.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		617.00000	626,000	14.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		487.00000	457,000	14.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,175.00000	1,199,000	13.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		145.00000	130,000	13.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		667.00000	677,000	14.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		437.00000	408,000	14.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		459.00000	463,000	15.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		729.00000	694,000	15.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		928.00000	944,000	13.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		248.00000	225,000	13.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,257.00000	1,282,000	13.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		127.00000	113,000	13.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		719.00000	731,000	14.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		389.00000	362,000	14.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,101.00000	1,121,000	13.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		171.00000	152,000	13.66	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		810.00000	835,000	14.37	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		484.00000	472,000	14.37	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		784.00000	809,000	14.42	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		508.00000	496,000	14.42	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		836.00000	862,000	14.32	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		460.00000	449,000	14.32	0.00	0	0
Total £ / R Option										0.00	0	18,845
Total £ / R										5,855,422.90	493	54,365
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09460	0.09510			0.00	0	12,358
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09600	0.09650			21,120.00	220	245
Total ¥ / R Future										21,120.00	220	12,603
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,511.00000	1,462,000	21.56	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		1.00000	2,000	21.56	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		547.00000	524,000	18.44	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		37.00000	64,000	18.44	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,510.00000	2,460,000	25.97	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	25.97	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	30.61	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,490.00000	1,140,540,000	30.61	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		1,670.00000	1,629,000	20.02	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		20.00000	29,000	20.02	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		853.00000	840,000	21.80	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		203.00000	240,000	21.80	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,654.00000	2,604,000	22.92	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		4.00000	4,000	22.92	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										21,120.00	220	12,603
€ / R	On	19/09/2011	Foreign Exchange Future			10.35300	10.30750			63,381,066.00	6,122	60,501
€ / R	On	19/12/2011	Foreign Exchange Future			10.47870	10.43230			2,410,101.00	230	5,458
€ / R	On	19/03/2012	Foreign Exchange Future			10.60640	10.55930			0.00	0	8,503
Total € / R Future										65,791,167.00	6,352	74,462
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		684.00000	724,000	15.96	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		27.00000	21,000	15.96	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		640.00000	680,000	16.00	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		33.00000	27,000	16.00	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		729.00000	770,000	15.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		22.00000	17,000	15.92	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		48.00000	40,000	16.08	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		555.00000	593,000	16.08	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		273.00000	250,000	16.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		180.00000	203,000	16.65	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		1,012.00000	1,057,000	15.89	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		5.00000	4,000	15.89	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		247.00000	276,000	16.43	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		190.00000	173,000	16.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		402.00000	436,000	16.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		95.00000	83,000	16.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		103.00000	119,000	17.40	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		446.00000	416,000	17.40	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		916.00000	959,000	15.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		9.00000	6,000	15.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		129.00000	148,000	17.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		372.00000	345,000	17.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		115.00000	132,000	17.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		408.00000	379,000	17.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		144.00000	164,000	16.95	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		337.00000	311,000	16.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		759.00000	793,000	14.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		127.00000	114,000	14.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		724.00000	758,000	14.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		142.00000	129,000	14.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		795.00000	830,000	14.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		113.00000	101,000	14.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		626.00000	658,000	15.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		194.00000	179,000	15.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		949.00000	986,000	14.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		67.00000	57,000	14.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,169.00000	1,211,000	14.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		37.00000	32,000	14.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,077.00000	1,117,000	14.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		45.00000	38,000	14.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		752.00000	784,000	15.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		293.00000	278,000	15.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		724.00000	755,000	15.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		315.00000	299,000	15.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		781.00000	813,000	15.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		272.00000	257,000	15.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,558.00000	1,601,000	14.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		49.00000	45,000	14.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		670.00000	701,000	15.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		361.00000	345,000	15.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		940.00000	973,000	14.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		181.00000	167,000	14.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,604.00000	1,647,000	14.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		45.00000	41,000	14.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		874.00000	906,000	14.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		215.00000	200,000	14.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		509.00000	539,000	16.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		550.00000	533,000	16.28	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										65,791,167.00	6,352	98,162
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.29860	7.30850			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		647.00000	647,000	18.86	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		39.00000	48,000	18.86	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		606.00000	608,000	19.03	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		48.00000	59,000	19.03	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		690.00000	688,000	18.70	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		32.00000	39,000	18.70	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		113.00000	132,000	19.85	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		421.00000	431,000	19.85	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		307.00000	335,000	21.37	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		215.00000	234,000	21.37	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
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.43370	7.39020			5,203,590.00	700	24,535
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.45790	7.41460			0.00	0	1,180
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.49040	7.44080			0.00	0	1,163
Total AU\$ / R Future							5,203,590.00	700	26,878
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		745.00000	788,000	17.72	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		5.00000	4,000	17.72	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		697.00000	739,000	17.46	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		7.00000	5,000	17.46	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		794.00000	837,000	17.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		4.00000	3,000	17.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		89.00000	109,000	14.32	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		199.00000	175,000	14.32	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		106.00000	128,000	14.06	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		166.00000	144,000	14.06	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		418.00000	457,000	15.89	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		28.00000	23,000	15.89	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		255.00000	288,000	14.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		65.00000	54,000	14.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		75.00000	92,000	14.57	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		235.00000	208,000	14.57	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		293.00000	328,000	15.11	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		53.00000	44,000	15.11	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		17.00000	22,000	16.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		577.00000	538,000	16.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		649.00000	691,000	17.20	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		9.00000	7,000	17.20	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		14.00000	18,000	16.88	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		624.00000	584,000	16.88	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		601.00000	643,000	16.94	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		11.00000	9,000	16.94	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		333.00000	369,000	15.37	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		43.00000	35,000	15.37	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		8.00000	11,000	17.65	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		768.00000	727,000	17.65	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		126.00000	151,000	13.80	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		136.00000	117,000	13.80	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	8.05	Call		12.00000	15,000	17.13	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		672.00000	631,000	17.13	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		792.00000	831,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		27.00000	23,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		747.00000	786,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		32.00000	28,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		837.00000	877,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		22.00000	19,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		191.00000	229,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		276.00000	271,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		290.00000	333,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		175.00000	175,000	14.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		408.00000	446,000	13.60	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		217.00000	206,000	13.60	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		379.00000	416,000	13.58	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		238.00000	226,000	13.58	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		438.00000	477,000	13.61	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		197.00000	187,000	13.61	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		326.00000	360,000	13.55	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		285.00000	270,000	13.55	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		607.00000	649,000	13.68	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		116.00000	109,000	13.68	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		198.00000	221,000	14.18	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		507.00000	481,000	14.18	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		301.00000	334,000	13.54	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	7.45	Put		310.00000	294,000	13.54		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		571.00000	613,000	13.67		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		130.00000	123,000	13.67		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,260.00000	1,309,000	15.22		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		19.00000	19,000	15.22		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								5,203,590.00	700	26,878
CAD/ R On 19/09/2011 Foreign Exchange Future			7.32360	7.34630				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.40650	7.43050				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		186.00000	181,000	14.81		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		90.00000	107,000	14.81		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		155.00000	151,000	14.57		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		109.00000	127,000	14.57		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		220.00000	213,000	15.05		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		74.00000	89,000	15.05		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		24.00000	28,000	17.17		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		478.00000	504,000	17.17		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		29.00000	33,000	16.91		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		433.00000	459,000	16.91		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Call		20.00000	23,000	17.43		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Put		524.00000	549,000	17.43		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Call		62.00000	66,000	15.87		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Put		266.00000	292,000	15.87		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	19/09/2011	Foreign Exchange Option	6.60	Call		750.00000	730,000	17.96	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		4.00000	6,000	17.96	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		466.00000	450,000	16.50	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		20.00000	26,000	16.50	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		14.00000	16,000	17.95	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		618.00000	642,000	17.95	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		339.00000	334,000	14.22	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		159.00000	178,000	14.22	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		310.00000	306,000	14.23	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		180.00000	200,000	14.23	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		370.00000	364,000	14.22	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		140.00000	158,000	14.22	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		160.00000	165,000	15.03	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		380.00000	409,000	15.03	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		671.00000	656,000	14.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		41.00000	50,000	14.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		176.00000	180,000	14.87	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		346.00000	374,000	14.87	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		629.00000	615,000	14.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		49.00000	59,000	14.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		256.00000	254,000	14.24	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		226.00000	248,000	14.24	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		588.00000	575,000	14.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		58.00000	69,000	14.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		232.00000	233,000	14.40	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	7.45	Put		252.00000	277,000	14.40	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			0.00950	0.00800			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			0.23850	0.25990			0.00	10,949	21,898
Total CF CANDO CAAE Future							0.00	10,949	21,898
Total CF CANDO CAAE							0.00	10,949	21,898
CHF / R On 19/09/2011 Foreign Exchange Future			9.53790	10.01320			0.00	0	900
CHF / R On 19/12/2011 Foreign Exchange Future			9.68740	10.16140			0.00	0	100
Total CHF / R Future							0.00	0	1,000
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		2,363.00000	1,890,000	27.60	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		0.00000	2,000	27.60	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		2,314.00000	1,840,000	27.20	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		1.00000	2,000	27.20	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		2,413.00000	1,940,000	28.00	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		0.00000	2,000	28.00	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		1,616.00000	1,147,000	21.63	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		3.00000	9,000	21.63	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		978.00000	581,000	22.29	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		15.00000	93,000	22.29	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		1,024.00000	618,000	22.10	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		11.00000	80,000	22.10	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	7.80	Call		2,214.00000	1,740,000	26.41	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		1.00000	2,000	26.41	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		1,073.00000	656,000	21.92	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		10.00000	68,000	21.92	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		1,220.00000	777,000	21.36	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		7.00000	39,000	21.36	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		1,171.00000	736,000	21.55	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		8.00000	48,000	21.55	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		932.00000	546,000	22.47	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		19.00000	108,000	22.47	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		799.00000	449,000	23.03	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		36.00000	161,000	23.03	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		2,164.00000	1,691,000	26.01	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		1.00000	3,000	26.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		1,881.00000	1,437,000	20.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		20.00000	50,000	20.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		1,833.00000	1,392,000	19.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		22.00000	55,000	19.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		1,929.00000	1,482,000	20.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		18.00000	45,000	20.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		1,692.00000	1,260,000	19.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		31.00000	73,000	19.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		2,025.00000	1,574,000	20.18	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		14.00000	37,000	20.18	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		2,272.00000	1,808,000	20.47	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	7.90	Put		11.00000	21,000	20.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		1,645.00000	1,217,000	19.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		34.00000	80,000	19.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		1,329.00000	944,000	20.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		68.00000	157,000	20.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		934.00000	641,000	21.32	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		173.00000	354,000	21.32	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		1,117.00000	781,000	20.69	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		106.00000	244,000	20.69	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		1,739.00000	1,303,000	19.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		28.00000	66,000	19.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		2,173.00000	1,714,000	20.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		12.00000	27,000	20.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		2,420.00000	1,952,000	20.64	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		9.00000	15,000	20.64	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		1,417.00000	1,016,000	19.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		56.00000	129,000	19.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		2,519.00000	2,050,000	20.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		8.00000	13,000	20.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		1,507.00000	1,091,000	19.55	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		46.00000	104,000	19.55	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		1,285.00000	909,000	20.18	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		74.00000	172,000	20.18	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		1,599.00000	1,174,000	19.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		38.00000	87,000	19.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		901.00000	616,000	21.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		190.00000	379,000	21.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		1,078.00000	751,000	20.82	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		117.00000	264,000	20.82	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	1,000
RAIN	On	19/09/2011	Foreign Exchange Future			14,867.56000	14,841.02000			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			1.13580	1.13300			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.15290	1.14920			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		459.00000	512,000	20.57	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		129.00000	154,000	20.57	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		216.00000	264,000	22.16	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		386.00000	406,000	22.16	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		853.00000	895,000	19.51	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		23.00000	37,000	19.51	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		751.00000	811,000	18.75	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		259.00000	282,000	18.75	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		503.00000	560,000	19.90	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		511.00000	531,000	19.90	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		1,101.00000	1,155,000	18.06	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		109.00000	126,000	18.06	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							631,746,964.20	95,060	508,171
Total Options							627,350.00	2,050	327,686
Grand Total:							632,374,314.20	97,110	835,857