

Currency Derivatives Daily MTM Report

Daily summary for: 15/08/2011

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			7.14630	7.23900			189,448,413.00	26,510	233,129
\$ / R	On	19/12/2011	Foreign Exchange Future			7.24040	7.33360			23,661,627.20	3,268	62,779
\$ / R	On	19/03/2012	Foreign Exchange Future			7.33400	7.42720			1,092,766.00	149	18,050
\$ / R	On	18/06/2012	Foreign Exchange Future			7.42830	7.52220			0.00	0	2,009
\$ / R	On	17/09/2012	Foreign Exchange Future			7.52630	7.62160			0.00	0	416
\$ / R	On	14/12/2012	Foreign Exchange Future			7.62390	7.72090			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			8.57080	8.68340			0.00	0	0
Total \$ / R Future										214,202,806.20	29,927	316,383
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		25.00000	15,000	24.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		836.00000	919,000	24.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		22.00000	13,000	25.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		883.00000	967,000	25.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		28.00000	17,000	24.48	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		789.00000	871,000	24.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		608.00000	683,000	23.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		47.00000	29,000	23.22	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		127.00000	86,000	20.70	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		288.00000	340,000	20.70	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		475.00000	393,000	19.12	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		36.00000	47,000	19.12	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		396.00000	317,000	19.12	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		57.00000	71,000	19.12	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		323.00000	379,000	21.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		112.00000	75,000	21.01	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		438.00000	504,000	21.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		77.00000	50,000	21.96	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		561.00000	475,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		22.00000	29,000	19.12	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		12.00000	17,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		651.00000	563,000	19.12	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		122.00000	146,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		261.00000	192,000	19.12	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,561.00000	2,654,000	33.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	33.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		223.00000	267,000	20.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		162.00000	113,000	20.07	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		167.00000	201,000	19.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		206.00000	147,000	19.43	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		9.00000	13,000	19.12	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		698.00000	609,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		517.00000	433,000	19.12	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		28.00000	37,000	19.12	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		46.00000	58,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		435.00000	354,000	19.12	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		360.00000	419,000	21.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		99.00000	65,000	21.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		359.00000	283,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		70.00000	87,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		68.00000	44,000	22.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		479.00000	548,000	22.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		232.00000	167,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		143.00000	171,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		324.00000	250,000	19.12	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		85.00000	104,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		842.00000	751,000	19.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		3.00000	5,000	19.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		53.00000	33,000	22.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		564.00000	637,000	22.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,489.00000	1,396,000	20.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	20.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		182.00000	129,000	19.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		193.00000	233,000	19.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		88.00000	57,000	21.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		399.00000	461,000	21.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,439.00000	1,346,000	20.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	20.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		20.00000	12,000	25.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		931.00000	1,016,000	25.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,389.00000	1,296,000	20.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	20.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		60.00000	38,000	22.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		521.00000	592,000	22.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		940.00000	849,000	19.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		1.00000	3,000	19.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,539.00000	1,446,000	21.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	21.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		292.00000	220,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		103.00000	124,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		605.00000	518,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		16.00000	22,000	19.12	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		143.00000	98,000	20.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		254.00000	302,000	20.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		36.00000	22,000	23.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		697.00000	776,000	23.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		327.00000	275,000	19.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		343.00000	385,000	19.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		308.00000	259,000	19.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		374.00000	419,000	19.38	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		348.00000	293,000	18.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		314.00000	353,000	18.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		83.00000	105,000	17.38	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		667.00000	595,000	17.38	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		820.00000	886,000	22.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		154.00000	126,000	22.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		167.00000	196,000	18.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		501.00000	436,000	18.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		286.00000	322,000	18.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		370.00000	312,000	18.68	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,194.00000	1,103,000	16.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		10.00000	13,000	16.53	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		439.00000	488,000	19.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		273.00000	228,000	19.84	0.00	0	1,500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		911.00000	829,000	16.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		27.00000	39,000	16.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		955.00000	872,000	16.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		21.00000	32,000	16.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,097.00000	1,007,000	16.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		13.00000	17,000	16.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		146.00000	119,000	22.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		862.00000	929,000	22.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,389.00000	1,297,000	17.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		5.00000	7,000	17.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		290.00000	243,000	19.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		406.00000	453,000	19.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		705.00000	630,000	17.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		71.00000	90,000	17.25	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		631.00000	560,000	17.51	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		97.00000	120,000	17.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		172.00000	141,000	21.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		738.00000	801,000	21.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		216.00000	179,000	20.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		582.00000	639,000	20.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		597.00000	527,000	17.64	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		113.00000	137,000	17.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,048.00000	961,000	16.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		14.00000	21,000	16.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,000.00000	916,000	16.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		16.00000	26,000	16.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,340.00000	1,249,000	17.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		6.00000	9,000	17.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		193.00000	159,000	21.24	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		659.00000	719,000	21.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		243.00000	202,000	20.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		509.00000	562,000	20.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		784.00000	706,000	16.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		50.00000	66,000	16.99	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,488.00000	1,396,000	17.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		4.00000	6,000	17.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		182.00000	150,000	21.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		698.00000	760,000	21.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		260.00000	294,000	18.55	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		394.00000	334,000	18.55	0.00	0	6,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		825.00000	746,000	16.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		41.00000	56,000	16.86	0.00	0	560
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		621.00000	558,000	17.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		230.00000	260,000	17.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		593.00000	531,000	17.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		252.00000	283,000	17.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		650.00000	585,000	17.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		209.00000	237,000	17.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		642.00000	577,000	17.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		215.00000	243,000	17.61	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		558.00000	498,000	17.95	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		281.00000	314,000	17.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		509.00000	451,000	18.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		332.00000	367,000	18.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		768.00000	699,000	17.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		141.00000	165,000	17.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		533.00000	474,000	18.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		306.00000	340,000	18.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		803.00000	732,000	17.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		126.00000	148,000	17.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		386.00000	338,000	19.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		509.00000	554,000	19.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		273.00000	237,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		796.00000	853,000	20.60	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		441.00000	389,000	18.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		414.00000	455,000	18.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		206.00000	177,000	21.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,079.00000	1,143,000	21.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		838.00000	766,000	16.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		111.00000	132,000	16.92	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		198.00000	171,000	22.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,121.00000	1,187,000	22.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		735.00000	667,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		158.00000	183,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		262.00000	227,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		835.00000	893,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		585.00000	524,000	17.83	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		258.00000	290,000	17.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		875.00000	801,000	16.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		98.00000	117,000	16.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		422.00000	371,000	18.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		445.00000	487,000	18.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		223.00000	192,000	21.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		996.00000	1,058,000	21.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		297.00000	258,000	20.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		720.00000	774,000	20.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		613.00000	550,000	17.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		236.00000	266,000	17.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		913.00000	838,000	16.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		86.00000	104,000	16.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		310.00000	270,000	20.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		683.00000	736,000	20.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		251.00000	217,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		874.00000	933,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		285.00000	247,000	20.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		758.00000	813,000	20.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		232.00000	200,000	21.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		955.00000	1,016,000	21.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		463.00000	407,000	18.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		386.00000	423,000	18.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		485.00000	429,000	18.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		358.00000	395,000	18.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		702.00000	636,000	17.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		175.00000	202,000	17.38	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		630.00000	571,000	17.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		358.00000	393,000	17.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		606.00000	548,000	17.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		384.00000	420,000	17.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		654.00000	595,000	17.65	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		332.00000	367,000	17.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		777.00000	717,000	17.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		355.00000	391,000	17.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		752.00000	693,000	17.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		380.00000	417,000	17.66	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		803.00000	742,000	17.43	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		331.00000	366,000	17.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		406.00000	443,000	17.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		728.00000	669,000	17.77	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		677.00000	624,000	18.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		656.00000	700,000	18.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		658.00000	607,000	18.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		687.00000	733,000	18.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		695.00000	642,000	18.65	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		624.00000	668,000	18.65	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		854.00000	905,000	19.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		575.00000	529,000	19.52	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,331.00000	1,276,000	20.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,148.00000	1,205,000	20.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,315.00000	1,260,000	20.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,182.00000	1,239,000	20.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,348.00000	1,293,000	19.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,115.00000	1,172,000	19.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		834.00000	886,000	19.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,517.00000	1,457,000	19.15	0.00	0	200
Total \$ / R Option										0.00	0	266,048
Total \$ / R										214,202,806.20	29,927	582,431
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.14630	7.23900			35,731.50	5	454
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.24040	7.33360			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										35,731.50	5	485
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		26,095.00000	19,237,000	19.12		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		12,195.00000	14,607,000	19.12		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		23,245.00000	16,696,000	19.12		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		14,345.00000	17,066,000	19.12		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		29,163.00000	22,015,000	19.12		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		10,263.00000	12,385,000	19.12		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		16,712.00000	20,037,000	19.43		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		20,612.00000	14,667,000	19.43		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		50,124.00000	43,612,000	18.03		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		16,764.00000	19,572,000	18.03		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		47,227.00000	40,865,000	18.16		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		18,867.00000	21,825,000	18.16		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		53,163.00000	46,501,000	17.90		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		14,803.00000	17,461,000	17.90		0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										35,731.50	5	535
£ / R	On 19/09/2011	Foreign Exchange Future			11.71660	11.77920				110,370,372.00	9,420	29,982
£ / R	On 19/12/2011	Foreign Exchange Future			11.86010	11.92300				2,490,621.00	210	12,082
£ / R	On 19/03/2012	Foreign Exchange Future			12.00290	12.06590				60,014.50	5	2,867
£ / R	On 18/06/2012	Foreign Exchange Future			12.14490	12.20820				0.00	0	0
Total £ / R Future										112,921,007.50	9,635	44,931
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		401.00000	333,000	14.42		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		122.00000	116,000	14.42		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		368.00000	300,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		139.00000	133,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		436.00000	368,000	14.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		107.00000	101,000	14.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		306.00000	239,000	14.10	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		177.00000	172,000	14.10	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		124.00000	85,000	15.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		445.00000	468,000	15.45	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		26.00000	23,000	15.48	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		805.00000	740,000	15.48	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,285.00000	1,221,000	17.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		6.00000	4,000	17.36	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		851.00000	787,000	15.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		22.00000	20,000	15.58	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		51.00000	47,000	15.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		630.00000	564,000	15.05	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		944.00000	880,000	15.79	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		15.00000	13,000	15.79	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		37.00000	34,000	15.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		716.00000	651,000	15.27	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		673.00000	607,000	15.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		44.00000	40,000	15.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		185.00000	135,000	14.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		306.00000	318,000	14.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		250.00000	189,000	14.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		221.00000	222,000	14.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		225.00000	170,000	14.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		246.00000	253,000	14.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		589.00000	522,000	14.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		60.00000	55,000	14.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		1,040.00000	976,000	16.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		11.00000	9,000	16.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		277.00000	211,000	14.00	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		198.00000	194,000	14.00	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		204.00000	152,000	14.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		275.00000	285,000	14.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		1,138.00000	1,073,000	16.42	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		9.00000	6,000	16.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		554.00000	496,000	13.86	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		281.00000	286,000	13.86	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		526.00000	469,000	13.90	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		303.00000	309,000	13.90	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		583.00000	524,000	13.82	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		260.00000	264,000	13.82	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		313.00000	271,000	14.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		590.00000	611,000	14.88	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		777.00000	714,000	13.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		154.00000	154,000	13.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		424.00000	374,000	14.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		401.00000	414,000	14.15	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		499.00000	443,000	13.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		326.00000	333,000	13.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,459.00000	1,392,000	14.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		36.00000	32,000	14.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,271.00000	1,204,000	13.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		48.00000	44,000	13.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		875.00000	829,000	14.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		259.00000	276,000	14.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		843.00000	799,000	14.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		277.00000	296,000	14.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		907.00000	861,000	13.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		241.00000	258,000	13.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		813.00000	769,000	14.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		297.00000	316,000	14.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		620.00000	584,000	14.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		454.00000	481,000	14.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,196.00000	1,140,000	13.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		130.00000	137,000	13.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		671.00000	633,000	14.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		405.00000	430,000	14.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		457.00000	430,000	15.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		691.00000	727,000	15.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		940.00000	893,000	13.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		224.00000	240,000	13.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,279.00000	1,223,000	13.75	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		113.00000	120,000	13.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		725.00000	685,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		359.00000	382,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,117.00000	1,066,000	13.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		151.00000	163,000	13.71	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		830.00000	803,000	14.68	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		472.00000	508,000	14.68	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		804.00000	778,000	14.72	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		496.00000	533,000	14.72	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		856.00000	829,000	14.63	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		448.00000	484,000	14.63	0.00	0	0
Total £ / R Option										0.00	0	18,845
Total £ / R										112,921,007.50	9,635	63,776
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09320	0.09440			0.00	0	12,358
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09450	0.09570			0.00	0	245
Total ¥ / R Future										0.00	0	12,603
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,441.00000	1,321,000	19.39	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	19.39	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		490.00000	379,000	15.34	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		50.00000	59,000	15.34	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,440.00000	2,320,000	21.93	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	21.93	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	30.13	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,560.00000	1,140,680,000	30.13	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		1,590.00000	1,472,000	17.92	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		20.00000	22,000	17.92	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		794.00000	696,000	20.10	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		224.00000	246,000	20.10	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,574.00000	2,454,000	21.97	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		4.00000	4,000	21.97	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,603
€ / R	On	19/09/2011	Foreign Exchange Future			10.31600	10.28800			41,903,592.00	4,062	62,860
€ / R	On	19/12/2011	Foreign Exchange Future			10.43960	10.41210			428,023.60	41	5,420
€ / R	On	19/03/2012	Foreign Exchange Future			10.56330	10.53620			0.00	0	8,503
Total € / R Future										42,331,615.60	4,103	76,783
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		669.00000	689,000	16.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		31.00000	23,000	16.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		626.00000	644,000	16.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		38.00000	28,000	16.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		713.00000	734,000	16.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		25.00000	18,000	16.43	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		56.00000	42,000	16.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		544.00000	558,000	16.46	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		297.00000	260,000	16.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		185.00000	176,000	16.84	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		994.00000	1,020,000	16.39	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		6.00000	4,000	16.39	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		250.00000	245,000	16.52	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		212.00000	179,000	16.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		397.00000	402,000	16.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		109.00000	86,000	16.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		109.00000	99,000	17.60	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		471.00000	433,000	17.60	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		898.00000	923,000	16.40	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		10.00000	7,000	16.40	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		135.00000	125,000	17.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		397.00000	359,000	17.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		121.00000	111,000	17.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		433.00000	395,000	17.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		150.00000	140,000	17.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		362.00000	324,000	17.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		755.00000	759,000	14.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		143.00000	119,000	14.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		722.00000	724,000	14.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		160.00000	134,000	14.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		790.00000	795,000	14.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		128.00000	105,000	14.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		627.00000	627,000	15.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		215.00000	187,000	15.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		940.00000	949,000	14.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		78.00000	59,000	14.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,154.00000	1,172,000	14.38	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		42.00000	32,000	14.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,063.00000	1,079,000	14.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		51.00000	39,000	14.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		750.00000	752,000	15.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		314.00000	289,000	15.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		723.00000	725,000	15.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		337.00000	312,000	15.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		778.00000	781,000	15.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		292.00000	268,000	15.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,539.00000	1,559,000	14.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		53.00000	46,000	14.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		671.00000	672,000	15.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		385.00000	359,000	15.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		932.00000	939,000	14.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		196.00000	176,000	14.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,584.00000	1,605,000	14.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		48.00000	42,000	14.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		868.00000	873,000	14.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		232.00000	210,000	14.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		516.00000	513,000	16.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		580.00000	550,000	16.34	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										42,331,615.60	4,103	100,483
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.18270	7.27580			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		616.00000	534,000	17.39	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		40.00000	51,000	17.39	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		575.00000	496,000	17.54	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		49.00000	63,000	17.54	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		657.00000	574,000	17.24	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		31.00000	41,000	17.24	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		123.00000	146,000	18.28	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		399.00000	329,000	18.28	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		332.00000	378,000	19.99	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		208.00000	161,000	19.99	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			7.45040	7.44150			968,552.00	130	24,185
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.47320	7.46610			0.00	0	780
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.50390	7.49830			375,195.00	50	1,213
Total AU\$ / R Future							1,343,747.00	180	26,178
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		796.00000	804,000	18.77	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		5.00000	4,000	18.77	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		748.00000	755,000	18.51	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		7.00000	5,000	18.51	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		845.00000	853,000	19.04	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		4.00000	3,000	19.04	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		115.00000	113,000	14.76	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		174.00000	163,000	14.76	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		135.00000	134,000	14.50	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		144.00000	134,000	14.50	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		467.00000	472,000	16.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		26.00000	22,000	16.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		299.00000	302,000	15.83	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		58.00000	52,000	15.83	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		97.00000	95,000	15.03	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		206.00000	195,000	15.03	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		339.00000	342,000	16.10	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		48.00000	42,000	16.10	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		24.00000	22,000	17.15	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		533.00000	522,000	17.15	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		699.00000	707,000	18.24	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		8.00000	7,000	18.24	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		20.00000	18,000	17.41	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		579.00000	568,000	17.41	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		652.00000	659,000	17.97	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		11.00000	9,000	17.97	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		380.00000	384,000	16.37	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		39.00000	34,000	16.37	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		12.00000	10,000	18.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		721.00000	710,000	18.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		163.00000	162,000	14.77	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		122.00000	112,000	14.77	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		16.00000	15,000	17.68	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		625.00000	615,000	17.68	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		845.00000	844,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		29.00000	21,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		800.00000	798,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		34.00000	25,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		890.00000	890,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		24.00000	17,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		232.00000	232,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		266.00000	259,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		337.00000	339,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		171.00000	166,000	14.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		455.00000	457,000	13.84	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		207.00000	203,000	13.84	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		426.00000	427,000	13.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		228.00000	223,000	13.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		487.00000	488,000	13.86	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		189.00000	184,000	13.86	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		369.00000	370,000	13.77	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		271.00000	266,000	13.77	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		660.00000	663,000	13.96	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		112.00000	109,000	13.96	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		228.00000	228,000	14.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		480.00000	474,000	14.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		343.00000	344,000	13.75	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		295.00000	290,000	13.75		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		623.00000	625,000	13.94		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		125.00000	121,000	13.94		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,319.00000	1,323,000	15.58		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		21.00000	19,000	15.58		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								1,343,747.00	180	26,178
CAD/ R On 19/09/2011 Foreign Exchange Future			7.25720	7.30170				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.33810	7.38340				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		156.00000	118,000	12.80		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		104.00000	111,000	12.80		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		127.00000	98,000	13.10		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		125.00000	141,000	13.10		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		187.00000	148,000	13.11		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		85.00000	91,000	13.11		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		20.00000	13,000	16.13		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		518.00000	556,000	16.13		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		24.00000	15,000	15.83		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		472.00000	508,000	15.83		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Call		16.00000	10,000	16.44		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Put		564.00000	603,000	16.44		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Call		51.00000	35,000	14.62		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Put		299.00000	328,000	14.62		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		706.00000	662,000	16.77	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		4.00000	5,000	16.77	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		424.00000	380,000	14.94	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		22.00000	23,000	14.94	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		11.00000	7,000	17.04	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		659.00000	700,000	17.04	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		309.00000	273,000	13.24	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		176.00000	185,000	13.24	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		281.00000	246,000	13.21	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		198.00000	208,000	13.21	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		338.00000	302,000	13.27	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		155.00000	164,000	13.27	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		142.00000	120,000	13.94	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		409.00000	432,000	13.94	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		630.00000	588,000	13.50	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		47.00000	50,000	13.50	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		157.00000	133,000	13.82	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		374.00000	395,000	13.82	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		588.00000	548,000	13.47	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		55.00000	60,000	13.47	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		230.00000	200,000	13.31	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		247.00000	262,000	13.31	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		548.00000	508,000	13.44	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		65.00000	70,000	13.44	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		210.00000	181,000	13.43	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		277.00000	293,000	13.43	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			0.01240	0.00930			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			0.22710	0.24820			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			9.15540	9.37160			5,493,240.00	600	600
CHF / R On 19/12/2011 Foreign Exchange Future			9.29580	9.51610			0.00	0	100
Total CHF / R Future							5,493,240.00	600	700
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		1,724.00000	1,507,000	23.67	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		2.00000	2,000	23.67	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		1,674.00000	1,457,000	23.34	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		2.00000	2,000	23.34	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		1,774.00000	1,557,000	24.00	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		2.00000	2,000	24.00	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		985.00000	779,000	20.82	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		13.00000	24,000	20.82	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		463.00000	303,000	21.93	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		141.00000	198,000	21.93	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		495.00000	330,000	21.84	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		123.00000	175,000	21.84	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		1,575.00000	1,358,000	22.69	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		3.00000	3,000	22.69	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		529.00000	360,000	21.76	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		107.00000	155,000	21.76	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		640.00000	457,000	21.50	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		68.00000	102,000	21.50	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		602.00000	423,000	21.59	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		80.00000	118,000	21.59	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		431.00000	277,000	22.01	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		159.00000	222,000	22.01	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		347.00000	211,000	22.48	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		225.00000	306,000	22.48	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		1,525.00000	1,308,000	22.36	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		3.00000	3,000	22.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		1,280.00000	1,067,000	18.34	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		64.00000	71,000	18.34	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		1,236.00000	1,027,000	18.49	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		70.00000	81,000	18.49	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		1,324.00000	1,111,000	18.48	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		58.00000	65,000	18.48	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		1,107.00000	914,000	18.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		91.00000	118,000	18.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		1,415.00000	1,200,000	18.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		49.00000	54,000	18.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,646.00000	1,430,000	19.48	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		30.00000	34,000	19.48	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		1,068.00000	878,000	19.09	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		102.00000	132,000	19.09	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		820.00000	656,000	20.14	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		204.00000	260,000	20.14	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		546.00000	424,000	21.65	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		430.00000	528,000	21.65	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		672.00000	528,000	20.89	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		306.00000	382,000	20.89	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		1,149.00000	951,000	18.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		83.00000	105,000	18.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,553.00000	1,337,000	19.20	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		37.00000	41,000	19.20	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,788.00000	1,571,000	19.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		22.00000	25,000	19.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		886.00000	714,000	19.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		170.00000	218,000	19.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,884.00000	1,667,000	20.19	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		18.00000	21,000	20.19	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		956.00000	776,000	19.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		140.00000	180,000	19.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		788.00000	628,000	20.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		222.00000	282,000	20.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		1,030.00000	843,000	19.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		114.00000	147,000	19.24	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		524.00000	406,000	21.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		458.00000	560,000	21.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		645.00000	505,000	21.04	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		329.00000	409,000	21.04	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										5,493,240.00	600	700
RAIN	On	19/09/2011	Foreign Exchange Future			14,723.45000	14,809.42000			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			1.11810	1.13300			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.13430	1.15020			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		465.00000	353,000	18.45	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		135.00000	172,000	18.45	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		226.00000	154,000	20.41	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		396.00000	473,000	20.41	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		852.00000	714,000	17.02	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		22.00000	33,000	17.02	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		763.00000	648,000	17.42	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		261.00000	305,000	17.42	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		518.00000	425,000	18.68	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		516.00000	582,000	18.68	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		1,107.00000	972,000	16.58	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		105.00000	129,000	16.58	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							376,328,147.80	44,450	522,349
Total Options							0.00	0	329,686
Grand Total:							376,328,147.80	44,450	852,035