

Currency Derivatives Daily MTM Report

Daily summary for: 17/08/2011

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			7.10670	7.16580			244,264,385.70	34,371	224,181
\$ / R On 19/12/2011 Foreign Exchange Future			7.19980	7.26030			4,838,265.60	672	62,924
\$ / R On 19/03/2012 Foreign Exchange Future			7.29160	7.35400			4,666,624.00	640	17,190
\$ / R On 18/06/2012 Foreign Exchange Future			7.38410	7.44860			0.00	0	2,009
\$ / R On 17/09/2012 Foreign Exchange Future			7.48010	7.54630			0.00	0	416
\$ / R On 14/12/2012 Foreign Exchange Future			7.57820	7.64360			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			8.53350	8.59150			0.00	0	0
Total \$ / R Future							253,769,275.30	35,683	306,720
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		15.00000	9,000	23.86	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		899.00000	952,000	23.86	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Call		13.00000	8,000	24.20	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Put		947.00000	1,001,000	24.20	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		17.00000	10,000	23.53	0.00	0	3,000
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		851.00000	903,000	23.53	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Put		663.00000	711,000	22.19	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Call		29.00000	18,000	22.19	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		88.00000	62,000	19.50	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		322.00000	355,000	19.50	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		407.00000	351,000	18.11	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		41.00000	44,000	18.11	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		329.00000	276,000	17.90	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		63.00000	69,000	17.90	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		360.00000	396,000	19.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		76.00000	53,000	19.83	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		484.00000	526,000	20.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		50.00000	33,000	20.84	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		491.00000	434,000	18.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		25.00000	27,000	18.31	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		15.00000	16,000	18.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		581.00000	523,000	18.52	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		133.00000	145,000	17.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		199.00000	152,000	17.48	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,634.00000	2,693,000	33.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	33.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		249.00000	277,000	18.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		115.00000	84,000	18.83	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		185.00000	207,000	18.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		151.00000	114,000	18.15	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		11.00000	12,000	18.62	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		627.00000	569,000	18.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		448.00000	392,000	18.21	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		32.00000	35,000	18.21	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		51.00000	56,000	18.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		367.00000	313,000	18.00	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		400.00000	438,000	20.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		66.00000	45,000	20.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		293.00000	241,000	17.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		77.00000	84,000	17.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		44.00000	29,000	21.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		528.00000	572,000	21.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		172.00000	132,000	17.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		156.00000	175,000	17.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		259.00000	209,000	17.69	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		93.00000	102,000	17.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		770.00000	712,000	18.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		4.00000	5,000	18.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		33.00000	21,000	21.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		617.00000	664,000	21.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,416.00000	1,357,000	20.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	20.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		132.00000	98,000	18.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		216.00000	241,000	18.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		58.00000	39,000	20.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		442.00000	482,000	20.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,366.00000	1,307,000	20.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	20.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		12.00000	7,000	24.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		996.00000	1,050,000	24.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,316.00000	1,257,000	20.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	20.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		38.00000	25,000	21.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		572.00000	618,000	21.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		868.00000	809,000	19.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		2.00000	2,000	19.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,466.00000	1,407,000	21.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	21.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		228.00000	179,000	17.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		112.00000	122,000	17.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		535.00000	478,000	18.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		19.00000	21,000	18.42	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		101.00000	72,000	19.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		285.00000	315,000	19.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		22.00000	14,000	22.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		756.00000	807,000	22.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		280.00000	246,000	18.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		370.00000	396,000	18.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		263.00000	231,000	18.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		403.00000	431,000	18.92	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		299.00000	263,000	18.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		339.00000	363,000	18.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		98.00000	109,000	17.13	0.00	0	0

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\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		608.00000	559,000	17.13	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		868.00000	909,000	21.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		128.00000	109,000	21.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		186.00000	201,000	17.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		446.00000	401,000	17.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		308.00000	331,000	18.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		318.00000	281,000	18.21	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,122.00000	1,063,000	16.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		12.00000	13,000	16.31	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		472.00000	502,000	19.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		232.00000	202,000	19.39	0.00	0	1,500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		846.00000	792,000	16.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		36.00000	42,000	16.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		890.00000	834,000	16.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		30.00000	34,000	16.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,026.00000	968,000	16.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		16.00000	18,000	16.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		121.00000	103,000	21.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		911.00000	953,000	21.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,317.00000	1,257,000	17.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		7.00000	7,000	17.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		247.00000	216,000	19.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		437.00000	466,000	19.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		645.00000	594,000	17.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		85.00000	94,000	17.03	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		573.00000	524,000	17.22	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		113.00000	124,000	17.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		143.00000	123,000	21.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		783.00000	823,000	21.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		182.00000	157,000	20.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		622.00000	657,000	20.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		539.00000	491,000	17.32	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		129.00000	141,000	17.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		979.00000	923,000	16.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		19.00000	23,000	16.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		934.00000	878,000	16.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		24.00000	28,000	16.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,268.00000	1,208,000	16.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		8.00000	8,000	16.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		161.00000	139,000	20.80	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		701.00000	739,000	20.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		205.00000	178,000	19.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		545.00000	578,000	19.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		722.00000	669,000	16.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		62.00000	69,000	16.85	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,415.00000	1,355,000	17.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		5.00000	5,000	17.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		152.00000	130,000	21.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		742.00000	780,000	21.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		281.00000	301,000	17.98	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		341.00000	301,000	17.98	0.00	0	6,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		762.00000	709,000	16.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		52.00000	59,000	16.75	0.00	0	560
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		567.00000	526,000	17.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		249.00000	270,000	17.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		539.00000	500,000	17.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		271.00000	294,000	17.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		595.00000	554,000	17.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		227.00000	248,000	17.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		587.00000	546,000	17.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		233.00000	254,000	17.49	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		506.00000	468,000	17.78	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		302.00000	326,000	17.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		457.00000	421,000	17.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		353.00000	379,000	17.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		711.00000	666,000	17.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		157.00000	174,000	17.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		481.00000	444,000	17.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		327.00000	352,000	17.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		745.00000	698,000	17.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		141.00000	156,000	17.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		342.00000	314,000	18.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		538.00000	572,000	18.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		239.00000	217,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		835.00000	875,000	20.43	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		394.00000	362,000	18.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		440.00000	470,000	18.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		179.00000	162,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,125.00000	1,170,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		780.00000	732,000	16.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		126.00000	140,000	16.92	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		172.00000	155,000	21.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,168.00000	1,213,000	21.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		678.00000	634,000	17.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		174.00000	192,000	17.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		229.00000	208,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		875.00000	916,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		532.00000	493,000	17.68	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		278.00000	301,000	17.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		815.00000	767,000	16.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		111.00000	125,000	16.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		376.00000	345,000	18.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		472.00000	503,000	18.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		194.00000	175,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,040.00000	1,083,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		261.00000	238,000	20.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		757.00000	796,000	20.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		559.00000	519,000	17.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		255.00000	277,000	17.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		853.00000	803,000	16.73	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		99.00000	111,000	16.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		273.00000	249,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		719.00000	757,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		220.00000	199,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		916.00000	957,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		250.00000	227,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		796.00000	835,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		202.00000	183,000	21.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		998.00000	1,041,000	21.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		413.00000	380,000	18.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		409.00000	438,000	18.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		434.00000	399,000	18.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		380.00000	407,000	18.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		647.00000	603,000	17.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		193.00000	211,000	17.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		582.00000	545,000	17.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		383.00000	411,000	17.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		558.00000	522,000	17.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		409.00000	438,000	17.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		606.00000	568,000	17.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		357.00000	384,000	17.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		729.00000	689,000	17.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		383.00000	409,000	17.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		705.00000	666,000	17.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		409.00000	436,000	17.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		754.00000	714,000	17.52	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		358.00000	384,000	17.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		435.00000	463,000	17.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		681.00000	643,000	17.85	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		634.00000	598,000	18.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		690.00000	720,000	18.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		616.00000	581,000	18.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		722.00000	753,000	18.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		652.00000	615,000	18.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		658.00000	687,000	18.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		893.00000	927,000	19.47	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		537.00000	505,000	19.47	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,284.00000	1,240,000	19.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,193.00000	1,207,000	19.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,268.00000	1,224,000	19.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,227.00000	1,241,000	19.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,301.00000	1,256,000	19.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,160.00000	1,173,000	19.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		877.00000	887,000	18.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,468.00000	1,420,000	18.96	0.00	0	200
Total \$ / R Option										0.00	0	266,048
Total \$ / R										253,769,275.30	35,683	572,768
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.10670	7.16580			0.00	0	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.19980	7.26030			0.00	0	31

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future										0.00	0	480
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		19,864.00000	15,233,000	17.48		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		13,284.00000	14,563,000	17.48		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		17,188.00000	13,168,000	17.82		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		15,608.00000	17,498,000	17.82		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		22,780.00000	17,937,000	17.59		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		11,200.00000	12,267,000	17.59		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		18,492.00000	20,684,000	18.15		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		15,072.00000	11,354,000	18.15		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		44,590.00000	40,118,000	17.60		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		18,560.00000	20,138,000	17.60		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		41,762.00000	37,397,000	17.69		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		20,732.00000	22,417,000	17.69		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		47,558.00000	42,981,000	17.51		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		16,528.00000	18,001,000	17.51		0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										0.00	0	530
£ / R	On 19/09/2011	Foreign Exchange Future			11.77120	11.76390				189,692,888.00	16,115	29,866
£ / R	On 19/12/2011	Foreign Exchange Future			11.91440	11.90740				4,289,184.00	360	11,827
£ / R	On 19/03/2012	Foreign Exchange Future			12.05460	12.04840				0.00	0	1,652
£ / R	On 18/06/2012	Foreign Exchange Future			12.19510	12.18970				0.00	0	0
Total £ / R Future										193,982,072.00	16,475	43,345
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		365.00000	375,000	15.21		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		101.00000	104,000	15.21		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		329.00000	340,000	15.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		115.00000	119,000	15.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		401.00000	411,000	15.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		87.00000	90,000	15.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		264.00000	277,000	14.98	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		150.00000	156,000	14.98	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		93.00000	99,000	15.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		429.00000	428,000	15.84	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		20.00000	20,000	15.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		784.00000	791,000	15.99	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,268.00000	1,275,000	18.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		4.00000	4,000	18.32	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		831.00000	837,000	16.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		17.00000	16,000	16.07	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		40.00000	41,000	15.68	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		604.00000	612,000	15.68	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		926.00000	932,000	16.22	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		12.00000	11,000	16.22	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		29.00000	29,000	15.83	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		693.00000	700,000	15.83	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		648.00000	655,000	15.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		34.00000	34,000	15.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		148.00000	156,000	15.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		284.00000	285,000	15.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		207.00000	220,000	14.82	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		193.00000	199,000	14.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		185.00000	194,000	14.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		221.00000	223,000	14.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		561.00000	569,000	15.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		47.00000	48,000	15.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		1,022.00000	1,029,000	16.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		8.00000	8,000	16.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		235.00000	247,000	14.90	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		171.00000	176,000	14.90	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		166.00000	174,000	14.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		252.00000	253,000	14.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		1,120.00000	1,127,000	17.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		6.00000	6,000	17.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		532.00000	551,000	14.80	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		275.00000	287,000	14.80	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		504.00000	523,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		297.00000	309,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		561.00000	580,000	14.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		254.00000	266,000	14.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		294.00000	312,000	15.70	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		587.00000	598,000	15.70	119,600.00	200	150
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		755.00000	773,000	14.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		148.00000	159,000	14.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		403.00000	422,000	15.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		396.00000	408,000	15.00	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		477.00000	497,000	14.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		320.00000	333,000	14.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,441.00000	1,451,000	15.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		34.00000	37,000	15.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,252.00000	1,264,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		45.00000	50,000	14.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		862.00000	880,000	14.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		264.00000	275,000	14.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		831.00000	849,000	14.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		283.00000	294,000	14.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		894.00000	912,000	14.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		246.00000	257,000	14.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		800.00000	819,000	14.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		302.00000	314,000	14.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		608.00000	629,000	14.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		460.00000	474,000	14.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,179.00000	1,196,000	14.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		131.00000	141,000	14.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		659.00000	680,000	14.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		411.00000	425,000	14.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		448.00000	467,000	15.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		700.00000	712,000	15.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		927.00000	944,000	14.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		229.00000	239,000	14.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,263.00000	1,278,000	14.34	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		115.00000	123,000	14.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		713.00000	733,000	14.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		365.00000	378,000	14.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,104.00000	1,119,000	14.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		156.00000	164,000	14.23	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		820.00000	839,000	14.85	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		480.00000	494,000	14.85	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		794.00000	813,000	14.89	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		504.00000	518,000	14.89	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		846.00000	865,000	14.81	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		456.00000	470,000	14.81	0.00	0	0
Total £ / R Option										119,600.00	200	18,745
Total £ / R										194,101,672.00	16,675	62,090
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09280	0.09340			18,560.00	200	12,420
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09420	0.09470			0.00	0	245
Total ¥ / R Future										18,560.00	200	12,665
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,341.00000	1,281,000	19.82	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	19.82	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		398.00000	342,000	15.16	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		58.00000	62,000	15.16	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,340.00000	2,280,000	22.37	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	22.37	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	31.21	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,660.00000	1,140,720,000	31.21	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		1,490.00000	1,442,000	17.73	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		20.00000	22,000	17.73	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		702.00000	661,000	19.53	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		232.00000	241,000	19.53	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,473.00000	2,423,000	21.83	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		3.00000	3,000	21.83	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										18,560.00	200	12,665
€ / R	On	19/09/2011	Foreign Exchange Future			10.26650	10.31390			123,198.00	12	60,548
€ / R	On	19/12/2011	Foreign Exchange Future			10.38880	10.43760			290,886.40	28	5,420
€ / R	On	19/03/2012	Foreign Exchange Future			10.51050	10.56030			0.00	0	8,000
Total € / R Future										414,084.40	40	73,968
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		686.00000	639,000	16.07	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		22.00000	23,000	16.07	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		642.00000	595,000	16.05	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		28.00000	29,000	16.05	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		732.00000	685,000	16.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		18.00000	19,000	16.10	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		41.00000	43,000	15.99	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		555.00000	509,000	15.99	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		256.00000	273,000	16.07	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		170.00000	139,000	16.07	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		1,018.00000	970,000	16.26	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		4.00000	4,000	16.26	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		239.00000	202,000	15.76	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		175.00000	186,000	15.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		398.00000	355,000	15.89	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		84.00000	89,000	15.89	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		94.00000	73,000	16.91	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		430.00000	457,000	16.91	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		921.00000	873,000	16.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		7.00000	7,000	16.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		120.00000	95,000	16.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		356.00000	379,000	16.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		106.00000	84,000	16.74	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		392.00000	418,000	16.74	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		135.00000	108,000	16.41	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		321.00000	342,000	16.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		754.00000	715,000	14.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		116.00000	126,000	14.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		719.00000	680,000	14.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		131.00000	141,000	14.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		790.00000	751,000	14.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		102.00000	112,000	14.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		620.00000	583,000	15.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		182.00000	194,000	15.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		946.00000	905,000	14.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		58.00000	66,000	14.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,170.00000	1,123,000	14.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		32.00000	34,000	14.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,077.00000	1,031,000	13.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		39.00000	42,000	13.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		744.00000	710,000	15.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		284.00000	300,000	15.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		716.00000	683,000	15.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		306.00000	323,000	15.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		773.00000	739,000	15.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		263.00000	279,000	15.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,556.00000	1,509,000	14.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		46.00000	49,000	14.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		663.00000	630,000	15.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		353.00000	370,000	15.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		932.00000	896,000	14.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		172.00000	186,000	14.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,602.00000	1,555,000	14.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		42.00000	45,000	14.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		866.00000	831,000	14.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		206.00000	221,000	14.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		503.00000	473,000	16.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		543.00000	563,000	16.00	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										414,084.40	40	97,668
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.14300	7.20250			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		551.00000	496,000	16.98		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		49.00000	53,000	16.98		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		512.00000	458,000	17.08		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		60.00000	65,000	17.08		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		592.00000	536,000	16.88		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		40.00000	43,000	16.88		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		139.00000	150,000	17.57		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		341.00000	293,000	17.57		0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		364.00000	391,000	19.28		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		166.00000	134,000	19.28		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			7.49050	7.48470				0.00	0	24,285
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.51080	7.50690				0.00	0	780
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.54020	7.53810				0.00	0	680
Total AU\$ / R Future								0.00	0	25,745
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		838.00000	844,000	19.55		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		3.00000	4,000	19.55		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		789.00000	795,000	19.28		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		4.00000	5,000	19.28		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		887.00000	893,000	19.81		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		2.00000	3,000	19.81		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		128.00000	131,000	15.09		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		143.00000	141,000	15.09	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		156.00000	159,000	15.35	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		121.00000	119,000	15.35	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		504.00000	509,000	17.71	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		19.00000	19,000	17.71	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		331.00000	336,000	16.66	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		46.00000	46,000	16.66	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		108.00000	111,000	15.36	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		173.00000	171,000	15.36	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		372.00000	377,000	16.92	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		37.00000	37,000	16.92	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		26.00000	26,000	17.50	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		491.00000	486,000	17.50	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		741.00000	746,000	19.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		6.00000	6,000	19.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		21.00000	22,000	17.77	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		536.00000	532,000	17.77	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		692.00000	698,000	18.76	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		7.00000	8,000	18.76	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		415.00000	420,000	17.19	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		30.00000	30,000	17.19	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		12.00000	12,000	18.58	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		677.00000	672,000	18.58	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		186.00000	189,000	15.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		101.00000	99,000	15.61	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		18.00000	18,000	18.04	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		583.00000	578,000	18.04	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		881.00000	878,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		24.00000	17,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		835.00000	832,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		28.00000	21,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		926.00000	925,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		19.00000	14,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		249.00000	250,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		242.00000	239,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		359.00000	361,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		152.00000	150,000	14.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		481.00000	488,000	14.24	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		193.00000	198,000	14.24	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		450.00000	457,000	14.22	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		212.00000	217,000	14.22	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		513.00000	520,000	14.25	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		175.00000	180,000	14.25	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		392.00000	399,000	14.19	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		254.00000	259,000	14.19	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		691.00000	696,000	14.34	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		103.00000	106,000	14.34	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		243.00000	248,000	14.64	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		455.00000	458,000	14.64	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		364.00000	372,000	14.17	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		276.00000	282,000	14.17		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		653.00000	659,000	14.32		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		115.00000	119,000	14.32		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,357.00000	1,361,000	16.11		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		19.00000	21,000	16.11		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	25,745
CAD/ R On 19/09/2011 Foreign Exchange Future			7.25000	7.29790				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.33080	7.37980				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		140.00000	102,000	11.75		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		92.00000	102,000	11.75		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		111.00000	82,000	12.06		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		113.00000	132,000	12.06		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		172.00000	131,000	12.04		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		74.00000	81,000	12.04		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		13.00000	8,000	15.18		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		515.00000	558,000	15.18		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		16.00000	10,000	14.87		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		468.00000	510,000	14.87		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Call		10.00000	6,000	15.49		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Put		562.00000	606,000	15.49		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Call		39.00000	26,000	13.62		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Put		291.00000	326,000	13.62		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		701.00000	653,000	15.51	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		3.00000	3,000	15.51	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		414.00000	367,000	13.77	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		16.00000	17,000	13.77	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		7.00000	4,000	16.12	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		659.00000	704,000	16.12	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		294.00000	255,000	12.54	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		164.00000	174,000	12.54	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		266.00000	228,000	12.50	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		186.00000	197,000	12.50	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		324.00000	284,000	12.58	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		144.00000	153,000	12.58	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		132.00000	112,000	13.70	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		402.00000	431,000	13.70	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		619.00000	575,000	12.92	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		39.00000	44,000	12.92	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		145.00000	124,000	13.53	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		365.00000	393,000	13.53	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		577.00000	534,000	12.88	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		47.00000	53,000	12.88	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		215.00000	187,000	12.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		235.00000	256,000	12.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		537.00000	494,000	12.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		57.00000	63,000	12.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		195.00000	169,000	13.01	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		265.00000	288,000	13.01		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			0.01210	0.01070				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			0.21810	0.23240				0.00	0	21,898
Total CF CANDO CAAE Future								0.00	0	21,898
Total CF CANDO CAAE								0.00	0	21,898
CHF / R On 19/09/2011 Foreign Exchange Future			8.98240	9.06820				0.00	0	300
CHF / R On 19/12/2011 Foreign Exchange Future			9.13680	9.20910				0.00	0	100
Total CHF / R Future								0.00	0	400
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		1,420.00000	1,334,000	21.81		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		2.00000	2,000	21.81		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		1,370.00000	1,284,000	21.58		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		2.00000	2,000	21.58		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		1,470.00000	1,383,000	22.04		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		2.00000	1,000	22.04		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		700.00000	620,000	20.52		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		32.00000	38,000	20.52		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		254.00000	197,000	21.19		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		236.00000	265,000	21.19		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		279.00000	218,000	21.02		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		211.00000	236,000	21.02		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		1,271.00000	1,185,000	21.12	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		3.00000	3,000	21.12	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		305.00000	242,000	20.97	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		187.00000	210,000	20.97	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		394.00000	325,000	20.85	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		126.00000	143,000	20.85	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		363.00000	296,000	20.89	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		145.00000	164,000	20.89	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		231.00000	178,000	21.37	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		263.00000	296,000	21.37	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		174.00000	129,000	21.90	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		356.00000	397,000	21.90	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		1,221.00000	1,135,000	20.88	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		3.00000	3,000	20.88	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		993.00000	934,000	18.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		84.00000	97,000	18.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		954.00000	896,000	18.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		95.00000	109,000	18.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		1,032.00000	972,000	18.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		73.00000	85,000	18.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		844.00000	790,000	19.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		135.00000	153,000	19.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		1,117.00000	1,052,000	18.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		58.00000	65,000	18.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,346.00000	1,278,000	18.92	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		37.00000	41,000	18.92	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		810.00000	757,000	19.32	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		151.00000	170,000	19.32	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		599.00000	555,000	20.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		290.00000	318,000	20.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		383.00000	351,000	21.89	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		574.00000	614,000	21.89	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		479.00000	442,000	21.09	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		420.00000	455,000	21.09	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		880.00000	825,000	19.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		121.00000	138,000	19.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		1,254.00000	1,186,000	18.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		45.00000	49,000	18.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,487.00000	1,417,000	19.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		28.00000	30,000	19.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		654.00000	608,000	20.06	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		245.00000	271,000	20.06	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,582.00000	1,512,000	19.70	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		23.00000	25,000	19.70	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		713.00000	664,000	19.76	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		204.00000	227,000	19.76	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		573.00000	531,000	20.50	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		314.00000	344,000	20.50	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		777.00000	725,000	19.46	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		168.00000	188,000	19.46	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		366.00000	336,000	22.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		607.00000	649,000	22.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		458.00000	422,000	21.25	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		449.00000	485,000	21.25	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	400
RAIN	On	19/09/2011	Foreign Exchange Future			14,661.63000	14,749.67000			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			1.11220	1.12240			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.12790	1.13860			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		376.00000	297,000	17.39	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		152.00000	175,000	17.39	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		164.00000	115,000	19.31	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		440.00000	493,000	19.31	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		750.00000	653,000	16.23	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		26.00000	31,000	16.23	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		671.00000	595,000	17.04	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		285.00000	316,000	17.04	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		440.00000	380,000	18.24	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		554.00000	601,000	18.24	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		1,005.00000	914,000	16.30	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		119.00000	135,000	16.30	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							448,183,991.70	52,398	507,609
Total Options							119,600.00	200	329,586
Grand Total:							448,303,591.70	52,598	837,195