

Currency Derivatives Daily MTM Report

Daily summary for: 19/08/2011

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			7.19920	7.24110			189,763,712.80	26,359	227,601
\$ / R On 19/12/2011 Foreign Exchange Future			7.29200	7.33620			23,830,256.00	3,268	66,026
\$ / R On 19/03/2012 Foreign Exchange Future			7.38040	7.42900			36,902.00	5	17,595
\$ / R On 18/06/2012 Foreign Exchange Future			7.46960	7.52310			0.00	0	2,009
\$ / R On 17/09/2012 Foreign Exchange Future			7.56360	7.62050			0.00	0	416
\$ / R On 14/12/2012 Foreign Exchange Future			7.66260	7.71810			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			8.63010	8.67030			0.00	0	0
Total \$ / R Future							213,630,870.80	29,632	313,647
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		19.00000	16,000	25.48	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		828.00000	867,000	25.48	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Call		17.00000	14,000	25.82	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Put		876.00000	915,000	25.82	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		21.00000	19,000	25.15	0.00	0	3,000
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		780.00000	820,000	25.15	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Put		594.00000	632,000	23.59	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Call		35.00000	31,000	23.59	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		101.00000	89,000	20.16	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		260.00000	290,000	20.16	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		456.00000	418,000	16.32	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		15.00000	19,000	16.32	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		369.00000	335,000	16.62	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		28.00000	36,000	16.62	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		297.00000	329,000	20.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		88.00000	78,000	20.57	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		417.00000	453,000	21.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		58.00000	52,000	21.83	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		548.00000	509,000	16.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		7.00000	10,000	16.35	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		3.00000	5,000	16.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		644.00000	604,000	16.38	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		87.00000	104,000	17.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		228.00000	203,000	17.88	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,559.00000	2,601,000	32.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	32.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		192.00000	219,000	19.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		133.00000	118,000	19.34	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		134.00000	156,000	18.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		175.00000	155,000	18.52	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		2.00000	3,000	16.39	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		693.00000	652,000	16.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		501.00000	463,000	16.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		10.00000	14,000	16.33	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		20.00000	26,000	16.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		411.00000	375,000	16.30	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		336.00000	369,000	20.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		77.00000	68,000	20.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		330.00000	298,000	16.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		39.00000	49,000	16.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		51.00000	45,000	22.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		460.00000	496,000	22.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		200.00000	178,000	18.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		109.00000	129,000	18.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		293.00000	264,000	17.25	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		52.00000	65,000	17.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		842.00000	800,000	17.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		1.00000	1,000	17.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		39.00000	35,000	23.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		548.00000	586,000	23.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,491.00000	1,449,000	22.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	22.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		152.00000	135,000	18.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		161.00000	186,000	18.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		67.00000	59,000	21.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		376.00000	410,000	21.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,441.00000	1,399,000	21.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	21.93	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		15.00000	13,000	26.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		924.00000	964,000	26.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,391.00000	1,349,000	21.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	21.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		45.00000	40,000	22.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		504.00000	541,000	22.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		942.00000	900,000	17.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		1.00000	1,000	17.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,541.00000	1,499,000	22.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	22.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		259.00000	232,000	17.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		68.00000	83,000	17.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		596.00000	556,000	16.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		5.00000	7,000	16.36	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		116.00000	102,000	19.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		225.00000	253,000	19.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		27.00000	24,000	24.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		686.00000	725,000	24.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		304.00000	290,000	18.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		318.00000	348,000	18.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		285.00000	272,000	19.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		349.00000	380,000	19.10	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		324.00000	309,000	18.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		288.00000	317,000	18.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		70.00000	80,000	16.60	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		656.00000	622,000	16.60	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		800.00000	840,000	21.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		136.00000	132,000	21.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		142.00000	161,000	17.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		478.00000	453,000	17.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		260.00000	288,000	18.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		346.00000	330,000	18.39	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,196.00000	1,153,000	17.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		10.00000	11,000	17.03	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		415.00000	448,000	19.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		251.00000	240,000	19.57	1,200,000.00	5,000	9,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		912.00000	872,000	16.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		26.00000	30,000	16.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		959.00000	918,000	16.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		23.00000	26,000	16.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,100.00000	1,058,000	16.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		14.00000	16,000	16.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		129.00000	124,000	22.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		843.00000	882,000	22.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,391.00000	1,347,000	17.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		5.00000	5,000	17.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		267.00000	256,000	19.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		381.00000	414,000	19.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		695.00000	660,000	16.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		59.00000	68,000	16.50	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		617.00000	585,000	16.70	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		81.00000	93,000	16.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		153.00000	148,000	21.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		717.00000	756,000	21.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		195.00000	187,000	20.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		559.00000	595,000	20.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		580.00000	550,000	16.80	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		94.00000	108,000	16.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,053.00000	1,011,000	16.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		17.00000	19,000	16.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,005.00000	964,000	16.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		19.00000	22,000	16.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,342.00000	1,299,000	17.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		6.00000	7,000	17.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		172.00000	166,000	21.00	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		636.00000	674,000	21.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		221.00000	212,000	20.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		485.00000	520,000	20.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		778.00000	741,000	16.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		42.00000	49,000	16.30	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,490.00000	1,446,000	17.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		4.00000	4,000	17.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		162.00000	156,000	21.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		676.00000	714,000	21.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		234.00000	260,000	18.16	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		370.00000	352,000	18.16	1,760,000.00	5,000	13,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		821.00000	783,000	16.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		35.00000	41,000	16.21	0.00	0	560
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		600.00000	571,000	17.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		207.00000	227,000	17.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		572.00000	544,000	17.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		229.00000	250,000	17.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		631.00000	600,000	16.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		188.00000	206,000	16.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		622.00000	592,000	16.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		193.00000	212,000	16.96	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		538.00000	512,000	17.44	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		259.00000	282,000	17.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		490.00000	466,000	17.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		311.00000	336,000	17.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		757.00000	721,000	16.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		128.00000	141,000	16.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		513.00000	488,000	17.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		284.00000	308,000	17.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		793.00000	756,000	16.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		114.00000	126,000	16.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		370.00000	352,000	19.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		491.00000	522,000	19.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		257.00000	246,000	20.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		778.00000	816,000	20.49	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		426.00000	405,000	18.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		397.00000	425,000	18.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		192.00000	184,000	21.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,063.00000	1,104,000	21.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		830.00000	792,000	16.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		101.00000	112,000	16.42	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		184.00000	177,000	21.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,105.00000	1,147,000	21.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		722.00000	687,000	16.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		143.00000	157,000	16.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		246.00000	236,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		817.00000	856,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		564.00000	537,000	17.25	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		235.00000	257,000	17.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		869.00000	829,000	16.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		90.00000	99,000	16.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		406.00000	387,000	18.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		427.00000	457,000	18.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		208.00000	200,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		979.00000	1,020,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		281.00000	268,000	20.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		702.00000	738,000	20.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		591.00000	563,000	17.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		212.00000	233,000	17.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		910.00000	870,000	16.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		81.00000	90,000	16.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		294.00000	281,000	19.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		665.00000	701,000	19.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		236.00000	226,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		857.00000	896,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		269.00000	257,000	20.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		740.00000	777,000	20.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		217.00000	208,000	21.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		938.00000	978,000	21.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		446.00000	425,000	18.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		367.00000	395,000	18.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		467.00000	445,000	18.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		338.00000	365,000	18.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		687.00000	654,000	16.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		158.00000	174,000	16.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		614.00000	586,000	17.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		341.00000	366,000	17.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		591.00000	564,000	17.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		368.00000	394,000	17.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		638.00000	609,000	17.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		315.00000	339,000	17.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		762.00000	732,000	17.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		342.00000	368,000	17.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		738.00000	708,000	17.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		368.00000	394,000	17.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		790.00000	756,000	17.17	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		320.00000	342,000	17.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		394.00000	422,000	17.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		714.00000	686,000	17.66	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		666.00000	645,000	18.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		648.00000	682,000	18.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		647.00000	627,000	18.98	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		679.00000	714,000	18.98	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		684.00000	663,000	18.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		616.00000	650,000	18.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		845.00000	883,000	19.58	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		563.00000	546,000	19.58	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,319.00000	1,316,000	20.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,149.00000	1,186,000	20.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,300.00000	1,297,000	20.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,180.00000	1,217,000	20.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,338.00000	1,334,000	20.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,118.00000	1,154,000	20.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		842.00000	880,000	19.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,512.00000	1,510,000	19.44	0.00	0	200
Total \$ / R Option										2,960,000.00	10,000	281,148
Total \$ / R										216,590,870.80	39,632	594,795
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.19920	7.24110			35,996.00	5	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.29200	7.33620			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										35,996.00	5	480
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		22,837.00000	20,348,000	17.88		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		8,727.00000	10,428,000	17.88		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		20,019.00000	17,767,000	18.20		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		10,909.00000	12,847,000	18.20		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		25,937.00000	23,210,000	17.57		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		6,827.00000	8,290,000	17.57		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		13,370.00000	15,538,000	18.52		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		17,480.00000	15,458,000	18.52		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		47,818.00000	45,335,000	17.23		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		14,198.00000	16,135,000	17.23		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		44,875.00000	42,562,000	17.46		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		16,255.00000	18,362,000	17.46		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		50,920.00000	48,267,000	16.99		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		12,300.00000	14,067,000	16.99		0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										35,996.00	5	530
£ / R	On 19/09/2011	Foreign Exchange Future			11.94340	11.92410				370,245.40	31	29,798
£ / R	On 19/12/2011	Foreign Exchange Future			12.08550	12.06890				725,130.00	60	11,887
£ / R	On 19/03/2012	Foreign Exchange Future			12.22090	12.21120				122,209.00	10	2,612
£ / R	On 18/06/2012	Foreign Exchange Future			12.35470	12.35470				0.00	0	0
Total £ / R Future										1,217,584.40	101	44,297
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		477.00000	496,000	14.74		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		53.00000	53,000	14.74		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		439.00000	457,000	14.79	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		65.00000	64,000	14.79	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		518.00000	536,000	14.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		44.00000	43,000	14.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		366.00000	384,000	14.90	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		92.00000	91,000	14.90	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		141.00000	151,000	15.79	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		317.00000	308,000	15.79	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		11.00000	11,000	16.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		935.00000	954,000	16.84	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,427.00000	1,446,000	19.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		3.00000	3,000	19.59	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		984.00000	1,003,000	17.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		10.00000	10,000	17.17	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		17.00000	19,000	15.55	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		741.00000	762,000	15.55	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		1,082.00000	1,101,000	17.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		8.00000	8,000	17.81	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		14.00000	15,000	16.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		838.00000	858,000	16.20	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		789.00000	810,000	15.88	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		15.00000	17,000	15.88	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		218.00000	233,000	15.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		194.00000	190,000	15.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		301.00000	318,000	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	19/09/2011	Foreign Exchange Option	11.75	Put		127.00000	125,000	15.00	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		271.00000	287,000	15.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		147.00000	144,000	15.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		694.00000	715,000	15.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		20.00000	22,000	15.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		1,180.00000	1,199,000	18.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		6.00000	6,000	18.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		333.00000	350,000	14.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		109.00000	107,000	14.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		243.00000	259,000	15.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		169.00000	166,000	15.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		1,279.00000	1,298,000	18.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		5.00000	5,000	18.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		652.00000	672,000	15.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		233.00000	237,000	15.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		622.00000	642,000	15.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		253.00000	257,000	15.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		683.00000	703,000	15.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		214.00000	218,000	15.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		380.00000	398,000	16.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		511.00000	513,000	16.17	0.00	0	150
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		893.00000	914,000	15.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		124.00000	129,000	15.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		512.00000	532,000	15.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		343.00000	347,000	15.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		593.00000	613,000	15.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		274.00000	278,000	15.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,599.00000	1,618,000	16.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		30.00000	33,000	16.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,408.00000	1,429,000	15.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		39.00000	44,000	15.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		989.00000	1,012,000	15.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		228.00000	241,000	15.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		954.00000	978,000	15.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		243.00000	257,000	15.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,024.00000	1,047,000	15.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		213.00000	226,000	15.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		920.00000	945,000	15.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		259.00000	274,000	15.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		718.00000	744,000	15.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		407.00000	423,000	15.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,330.00000	1,350,000	15.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		119.00000	129,000	15.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		771.00000	797,000	15.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		360.00000	376,000	15.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		538.00000	563,000	16.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		627.00000	642,000	16.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,060.00000	1,083,000	15.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		199.00000	212,000	15.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,416.00000	1,435,000	15.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		105.00000	114,000	15.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		828.00000	853,000	15.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		317.00000	332,000	15.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,250.00000	1,271,000	15.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		139.00000	150,000	15.01	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		926.00000	951,000	15.20	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		421.00000	446,000	15.20	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		899.00000	925,000	15.26	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		444.00000	470,000	15.26	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		955.00000	979,000	15.13	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		400.00000	424,000	15.13	0.00	0	0
Total £ / R Option										0.00	0	18,745
Total £ / R										1,217,584.40	101	63,042
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09450	0.09460			0.00	0	12,398
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09580	0.09600			0.00	0	200
Total ¥ / R Future										0.00	0	12,598
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,461.00000	1,451,000	22.21	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	22.21	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		492.00000	487,000	16.62	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		32.00000	37,000	16.62	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,460.00000	2,450,000	24.51	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	24.51	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	31.43	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,540.00000	1,140,550,000	31.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,614.00000	1,596,000	18.16	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		14.00000	16,000	18.16	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		780.00000	774,000	19.73	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		180.00000	194,000	19.73	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,603.00000	2,583,000	22.67	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		3.00000	3,000	22.67	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,598
€ / R	On	19/09/2011	Foreign Exchange Future			10.38110	10.36210			8,138,782.40	784	61,139
€ / R	On	19/12/2011	Foreign Exchange Future			10.50470	10.48640			2,416,081.00	230	5,190
€ / R	On	19/03/2012	Foreign Exchange Future			10.62420	10.61020			0.00	0	8,103
Total € / R Future										10,554,863.40	1,014	74,432
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		717.00000	738,000	14.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		5.00000	7,000	14.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		668.00000	689,000	14.01	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		6.00000	8,000	14.01	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		767.00000	787,000	14.64	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		5.00000	6,000	14.64	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		9.00000	12,000	13.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		571.00000	593,000	13.38	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		203.00000	196,000	15.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		165.00000	177,000	15.46	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		1,064.00000	1,083,000	16.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		2.00000	2,000	16.25	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		234.00000	249,000	14.65	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		122.00000	118,000	14.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		396.00000	416,000	13.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		34.00000	35,000	13.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		88.00000	98,000	16.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		376.00000	367,000	16.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		964.00000	984,000	15.90	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		2.00000	3,000	15.90	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		113.00000	125,000	16.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		301.00000	294,000	16.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		100.00000	110,000	16.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		338.00000	329,000	16.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		129.00000	140,000	15.98	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		267.00000	259,000	15.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		781.00000	800,000	14.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		95.00000	95,000	14.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		743.00000	762,000	14.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		107.00000	107,000	14.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		820.00000	838,000	14.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		84.00000	83,000	14.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		637.00000	655,000	14.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		151.00000	150,000	14.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		984.00000	1,003,000	14.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		48.00000	48,000	14.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,213.00000	1,232,000	14.54	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		27.00000	27,000	14.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,118.00000	1,137,000	14.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		32.00000	32,000	14.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		762.00000	777,000	14.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		252.00000	253,000	14.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		733.00000	748,000	14.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		273.00000	274,000	14.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		792.00000	807,000	14.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		232.00000	233,000	14.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,605.00000	1,619,000	15.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		45.00000	45,000	15.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		678.00000	693,000	15.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		318.00000	319,000	15.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		965.00000	980,000	14.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		155.00000	156,000	14.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,651.00000	1,665,000	15.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		41.00000	41,000	15.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		893.00000	908,000	14.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		183.00000	184,000	14.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		514.00000	529,000	15.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		504.00000	505,000	15.98	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										10,554,863.40	1,014	98,132
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.23600	7.27850			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		605.00000	569,000	16.36		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		27.00000	33,000	16.36		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		562.00000	528,000	16.50		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		34.00000	42,000	16.50		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		649.00000	612,000	16.23		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		21.00000	26,000	16.23		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		95.00000	113,000	17.42		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		373.00000	349,000	17.42		0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		302.00000	334,000	19.62		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		180.00000	170,000	19.62		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			7.50620	7.50550				0.00	0	25,285
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.52110	7.52090				0.00	0	780
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.54720	7.55170				0.00	0	680
Total AU\$ / R Future								0.00	0	26,745
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		858.00000	858,000	19.30		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		3.00000	2,000	19.30		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		808.00000	809,000	18.81		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		3.00000	3,000	18.81		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		907.00000	908,000	19.79		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		2.00000	2,000	19.79		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		129.00000	130,000	14.57		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		124.00000	124,000	14.57	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		156.00000	158,000	14.69	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		101.00000	102,000	14.69	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		517.00000	518,000	16.48	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		12.00000	12,000	16.48	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		336.00000	337,000	15.27	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		31.00000	31,000	15.27	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		107.00000	108,000	14.73	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		152.00000	152,000	14.73	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		379.00000	379,000	15.39	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		24.00000	23,000	15.39	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		19.00000	19,000	16.10	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		464.00000	463,000	16.10	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		759.00000	760,000	18.32	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		4.00000	4,000	18.32	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		15.00000	15,000	16.34	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		510.00000	509,000	16.34	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		710.00000	710,000	17.95	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		5.00000	4,000	17.95	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		424.00000	425,000	15.75	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		19.00000	19,000	15.75	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		7.00000	8,000	17.05	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		652.00000	652,000	17.05	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		187.00000	188,000	14.80	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		82.00000	82,000	14.80	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		12.00000	12,000	16.58	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		557.00000	556,000	16.58	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		893.00000	893,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		22.00000	22,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		847.00000	847,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		26.00000	26,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		939.00000	939,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		18.00000	18,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		254.00000	253,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		233.00000	232,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		367.00000	366,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		146.00000	145,000	14.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		486.00000	486,000	14.02	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		184.00000	189,000	14.02	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		456.00000	457,000	14.06	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		204.00000	210,000	14.06	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		517.00000	517,000	13.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		165.00000	170,000	13.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		400.00000	401,000	14.16	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		248.00000	254,000	14.16	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		699.00000	697,000	14.14	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		97.00000	100,000	14.14	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		251.00000	253,000	14.81	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		449.00000	456,000	14.81	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		374.00000	375,000	14.21	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		272.00000	278,000	14.21		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		660.00000	659,000	14.08		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		108.00000	112,000	14.08		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,369.00000	1,365,000	15.83		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		17.00000	18,000	15.83		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	26,745
CAD/ R On 19/09/2011 Foreign Exchange Future			7.30800	7.29710				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.38840	7.37900				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		128.00000	133,000	11.98		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		81.00000	75,000	11.98		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		102.00000	106,000	12.06		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		105.00000	98,000	12.06		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		157.00000	163,000	11.89		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		60.00000	55,000	11.89		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		9.00000	9,000	14.83		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		512.00000	501,000	14.83		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		12.00000	12,000	14.63		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		465.00000	454,000	14.63		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Call		7.00000	7,000	15.02		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Put		560.00000	549,000	15.02		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Call		33.00000	34,000	13.63		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Put		286.00000	276,000	13.63		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		698.00000	709,000	15.31	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		1.00000	1,000	15.31	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		403.00000	413,000	12.02	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		6.00000	5,000	12.02	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		4.00000	4,000	15.40	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		657.00000	646,000	15.40	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		284.00000	291,000	12.75	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		155.00000	153,000	12.75	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		257.00000	264,000	12.83	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		178.00000	176,000	12.83	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		313.00000	321,000	12.68	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		134.00000	133,000	12.68	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		129.00000	133,000	13.96	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		400.00000	395,000	13.96	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		613.00000	622,000	12.70	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		34.00000	34,000	12.70	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		142.00000	147,000	13.76	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		363.00000	359,000	13.76	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		570.00000	579,000	12.65	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		41.00000	41,000	12.65	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		209.00000	215,000	12.97	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		230.00000	227,000	12.97	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		528.00000	537,000	12.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		49.00000	49,000	12.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		190.00000	196,000	13.17	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		261.00000	258,000	13.17		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			0.00760	0.00610				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			0.25630	0.27140				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			9.16360	9.16240				0.00	0	300
CHF / R On 19/12/2011 Foreign Exchange Future			9.32880	9.32780				0.00	0	100
Total CHF / R Future								0.00	0	400
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		1,513.00000	1,515,000	24.77		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		1.00000	1,000	24.77		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		1,464.00000	1,465,000	24.40		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		2.00000	1,000	24.40		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		1,563.00000	1,565,000	25.14		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		1.00000	1,000	25.14		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		778.00000	779,000	20.15		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		16.00000	15,000	20.15		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		285.00000	290,000	21.60		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		173.00000	176,000	21.60		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		312.00000	317,000	21.34		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		150.00000	153,000	21.34		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		1,364.00000	1,366,000	23.66	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		2.00000	2,000	23.66	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		340.00000	345,000	21.09	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		128.00000	131,000	21.09	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		438.00000	442,000	20.33	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		76.00000	78,000	20.33	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		403.00000	408,000	20.58	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		91.00000	94,000	20.58	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		260.00000	265,000	21.85	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		198.00000	201,000	21.85	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		197.00000	202,000	22.73	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		285.00000	288,000	22.73	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		1,314.00000	1,316,000	23.29	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		2.00000	2,000	23.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		1,092.00000	1,097,000	18.70	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		64.00000	68,000	18.70	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		1,048.00000	1,053,000	18.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		70.00000	74,000	18.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		1,136.00000	1,140,000	18.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		58.00000	61,000	18.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		929.00000	936,000	18.92	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		101.00000	107,000	18.92	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		1,226.00000	1,230,000	19.03	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		48.00000	51,000	19.03	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,457.00000	1,459,000	19.58	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		29.00000	30,000	19.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		892.00000	898,000	19.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		114.00000	119,000	19.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		658.00000	666,000	19.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		230.00000	237,000	19.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		424.00000	433,000	21.68	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		496.00000	504,000	21.68	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		529.00000	538,000	20.79	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		351.00000	359,000	20.79	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		968.00000	974,000	18.81	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		90.00000	95,000	18.81	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		1,363.00000	1,366,000	19.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		35.00000	37,000	19.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,599.00000	1,601,000	19.91	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		21.00000	22,000	19.91	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		719.00000	727,000	19.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		191.00000	198,000	19.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,695.00000	1,697,000	20.13	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		17.00000	18,000	20.13	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		785.00000	792,000	19.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		157.00000	163,000	19.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		630.00000	639,000	20.06	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		252.00000	260,000	20.06	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		855.00000	862,000	19.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		127.00000	133,000	19.14	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		406.00000	415,000	21.85	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		528.00000	536,000	21.85	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		506.00000	515,000	20.97	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		378.00000	386,000	20.97	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			14,851.36000	14,873.30000			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			1.12620	1.13310			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.14180	1.14920			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		433.00000	385,000	17.87	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		102.00000	123,000	17.87	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		183.00000	159,000	19.70	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		352.00000	397,000	19.70	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		844.00000	780,000	16.66	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		13.00000	18,000	16.66	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		731.00000	689,000	17.37	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		239.00000	271,000	17.37	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		477.00000	449,000	18.53	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		485.00000	531,000	18.53	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		1,088.00000	1,031,000	16.71	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		96.00000	113,000	16.71	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							225,439,314.60	30,752	516,885
Total Options							2,960,000.00	10,000	344,686
Grand Total:							228,399,314.60	40,752	861,571