

Currency Derivatives Daily MTM Report

Daily summary for: 22/08/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			7.24030	7.19920			61,129,852.90	8,443	226,986
\$ / R	On	19/12/2011			7.33340	7.29200			41,741,712.80	5,692	62,706
\$ / R	On	19/03/2012			7.42170	7.38040			6,100,637.40	822	17,775
\$ / R	On	18/06/2012			7.51090	7.46960			0.00	0	2,009
\$ / R	On	17/09/2012			7.60460	7.56360			0.00	0	416
\$ / R	On	14/12/2012			7.70360	7.66260			0.00	0	0
\$ / R	On	12/12/2014			8.67220	8.63010			0.00	0	0
Total \$ / R Future									108,972,203.10	14,957	309,892
\$ / R	On	19/09/2011	8.05	Call		16.00000	17,000	26.08	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		867.00000	827,000	26.08	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		14.00000	15,000	26.45	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		915.00000	875,000	26.45	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		19.00000	20,000	25.71	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		820.00000	780,000	25.71	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		632.00000	592,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		31.00000	32,000	23.69	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		89.00000	92,000	19.75	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		290.00000	252,000	19.75	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		418.00000	452,000	16.24	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		19.00000	12,000	16.24	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		335.00000	362,000	15.97	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		36.00000	22,000	15.97	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		329.00000	290,000	20.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		78.00000	80,000	20.23	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		453.00000	413,000	21.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		52.00000	53,000	21.67	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		509.00000	546,000	16.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		10.00000	6,000	16.52	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		5.00000	3,000	16.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		604.00000	643,000	16.80	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		104.00000	78,000	17.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		203.00000	218,000	17.30	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,601.00000	2,560,000	34.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	34.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		219.00000	183,000	18.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		118.00000	123,000	18.78	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		156.00000	124,000	17.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		155.00000	164,000	17.97	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		3.00000	2,000	16.93	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		652.00000	692,000	16.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		463.00000	499,000	16.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		14.00000	9,000	16.38	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		26.00000	16,000	16.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		375.00000	406,000	16.10	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		369.00000	330,000	20.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		68.00000	70,000	20.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		298.00000	322,000	16.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		49.00000	32,000	16.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		45.00000	46,000	22.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		496.00000	456,000	22.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		178.00000	190,000	17.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		129.00000	100,000	17.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		264.00000	285,000	16.63	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		65.00000	45,000	16.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		800.00000	841,000	18.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		1.00000	1,000	18.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		35.00000	36,000	23.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		586.00000	546,000	23.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,449.00000	1,490,000	23.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	23.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		135.00000	142,000	18.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		186.00000	152,000	18.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		59.00000	61,000	21.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		410.00000	371,000	21.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,399.00000	1,440,000	23.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	23.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		13.00000	13,000	26.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		964.00000	923,000	26.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,349.00000	1,390,000	22.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	22.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		40.00000	41,000	22.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		541.00000	501,000	22.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		900.00000	941,000	19.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		1.00000	1,000	19.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,499.00000	1,540,000	23.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	23.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		232.00000	250,000	16.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		83.00000	60,000	16.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		556.00000	594,000	16.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		7.00000	4,000	16.66	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		102.00000	107,000	19.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		253.00000	217,000	19.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		24.00000	25,000	24.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		725.00000	685,000	24.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		290.00000	302,000	18.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		348.00000	319,000	18.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		272.00000	283,000	18.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		380.00000	350,000	18.81	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		309.00000	322,000	18.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		317.00000	289,000	18.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		80.00000	67,000	16.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		622.00000	650,000	16.30	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		840.00000	803,000	21.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		132.00000	136,000	21.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		161.00000	140,000	16.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		453.00000	473,000	16.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		288.00000	261,000	18.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		330.00000	344,000	18.07	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,153.00000	1,192,000	16.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		11.00000	9,000	16.95	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		448.00000	416,000	19.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		240.00000	249,000	19.31	249,000.00	1,000	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		872.00000	908,000	16.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		30.00000	25,000	16.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		918.00000	954,000	16.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		26.00000	21,000	16.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,058.00000	1,096,000	16.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		16.00000	13,000	16.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		124.00000	129,000	22.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		882.00000	846,000	22.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,347.00000	1,388,000	17.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		5.00000	5,000	17.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		256.00000	266,000	19.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		414.00000	383,000	19.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		660.00000	690,000	16.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		68.00000	57,000	16.19	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		585.00000	612,000	16.41	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		93.00000	79,000	16.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		148.00000	153,000	21.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		756.00000	720,000	21.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		187.00000	194,000	20.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		595.00000	561,000	20.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		550.00000	575,000	16.52	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		108.00000	92,000	16.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,011.00000	1,048,000	16.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		19.00000	15,000	16.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		964.00000	1,001,000	16.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		22.00000	18,000	16.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,299.00000	1,338,000	17.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		7.00000	5,000	17.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		166.00000	172,000	20.80	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		674.00000	639,000	20.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		212.00000	220,000	19.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		520.00000	487,000	19.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		741.00000	772,000	15.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		49.00000	39,000	15.98	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,446.00000	1,486,000	17.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		4.00000	3,000	17.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		156.00000	162,000	21.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		714.00000	679,000	21.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		260.00000	233,000	17.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		352.00000	366,000	17.82	366,000.00	1,000	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		783.00000	817,000	16.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		41.00000	34,000	16.08	0.00	0	560
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		571.00000	591,000	16.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		227.00000	205,000	16.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		544.00000	563,000	16.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		250.00000	227,000	16.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		600.00000	622,000	16.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		206.00000	186,000	16.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		592.00000	613,000	16.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		212.00000	191,000	16.70	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		512.00000	530,000	17.21	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		282.00000	258,000	17.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		466.00000	483,000	17.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		336.00000	311,000	17.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		721.00000	746,000	16.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		141.00000	124,000	16.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		488.00000	506,000	17.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		308.00000	284,000	17.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		756.00000	782,000	16.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		126.00000	110,000	16.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		352.00000	365,000	18.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		522.00000	493,000	18.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		246.00000	255,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		816.00000	783,000	20.35	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		405.00000	420,000	18.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		425.00000	398,000	18.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		184.00000	190,000	21.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,104.00000	1,068,000	21.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		792.00000	819,000	16.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		112.00000	97,000	16.17	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		177.00000	183,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,147.00000	1,111,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		687.00000	711,000	16.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		157.00000	139,000	16.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		236.00000	244,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		856.00000	822,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		537.00000	556,000	17.00	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		257.00000	234,000	17.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		829.00000	858,000	16.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		99.00000	86,000	16.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		387.00000	401,000	18.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		457.00000	429,000	18.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		200.00000	206,000	21.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,020.00000	984,000	21.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		268.00000	278,000	19.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		738.00000	706,000	19.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		563.00000	583,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		233.00000	211,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		870.00000	899,000	16.17	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		90.00000	77,000	16.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		281.00000	291,000	19.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		701.00000	669,000	19.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		226.00000	234,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		896.00000	862,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		257.00000	266,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		777.00000	744,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		208.00000	215,000	21.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		978.00000	943,000	21.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		425.00000	440,000	18.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		395.00000	368,000	18.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		445.00000	461,000	17.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		365.00000	339,000	17.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		654.00000	677,000	16.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		174.00000	155,000	16.53	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		586.00000	603,000	17.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		366.00000	342,000	17.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		564.00000	580,000	17.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		394.00000	369,000	17.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		609.00000	627,000	17.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		339.00000	316,000	17.07	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		732.00000	752,000	17.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		368.00000	347,000	17.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		708.00000	728,000	17.35	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		394.00000	373,000	17.35	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		756.00000	779,000	17.07	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		342.00000	324,000	17.07	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		422.00000	400,000	17.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		686.00000	705,000	17.51	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		645.00000	662,000	18.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		682.00000	658,000	18.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		627.00000	644,000	18.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		714.00000	690,000	18.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		663.00000	680,000	18.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		650.00000	626,000	18.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		883.00000	857,000	19.50	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		546.00000	561,000	19.50	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,316.00000	1,336,000	20.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,186.00000	1,164,000	20.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,297.00000	1,317,000	20.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,217.00000	1,195,000	20.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,334.00000	1,355,000	20.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,154.00000	1,133,000	20.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		880.00000	857,000	19.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,510.00000	1,529,000	19.31	0.00	0	200
Total \$ / R Option										615,000.00	2,000	283,148
Total \$ / R										109,587,203.10	16,957	593,040
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.24030	7.19920			0.00	0	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.33340	7.29200			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		20,348.00000	21,848,000	17.30			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		10,428.00000	7,818,000	17.30			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		17,767.00000	18,994,000	17.63			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		12,847.00000	9,964,000	17.63			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		23,210.00000	25,005,000	16.97			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		8,290.00000	5,975,000	16.97			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		15,538.00000	12,409,000	17.97			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		15,458.00000	16,439,000	17.97			0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		45,335.00000	47,302,000	16.84			0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		16,135.00000	13,962,000	16.84			0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		42,562.00000	44,398,000	17.08			0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		18,362.00000	16,058,000	17.08			0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		48,267.00000	50,562,000	16.73			0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		14,067.00000	12,222,000	16.73			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			11.91140	11.94340					4,812,205.60	404	29,902
£ / R	On 19/12/2011	Foreign Exchange Future			12.05240	12.08550					1,590,916.80	132	11,885
£ / R	On 19/03/2012	Foreign Exchange Future			12.18590	12.22090					2,437,180.00	200	2,812
£ / R	On 18/06/2012	Foreign Exchange Future			12.31970	12.35470					0.00	0	0
Total £ / R Future											8,840,302.40	736	44,599
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		496.00000	465,000	14.97			0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		53.00000	54,000	14.97			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		457.00000	426,000	15.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		64.00000	65,000	15.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		536.00000	505,000	14.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		43.00000	44,000	14.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		384.00000	355,000	15.12	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		91.00000	94,000	15.12	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		151.00000	133,000	16.14	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		308.00000	322,000	16.14	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		11.00000	11,000	17.08	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		954.00000	922,000	17.08	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,446.00000	1,414,000	20.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		3.00000	3,000	20.18	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		1,003.00000	971,000	17.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		10.00000	10,000	17.46	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		19.00000	17,000	15.55	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		762.00000	728,000	15.55	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		1,101.00000	1,069,000	18.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		8.00000	8,000	18.23	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		15.00000	14,000	16.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		858.00000	825,000	16.31	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		810.00000	776,000	15.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		17.00000	15,000	15.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		233.00000	208,000	15.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		190.00000	197,000	15.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		318.00000	290,000	15.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		125.00000	129,000	15.22	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		287.00000	261,000	15.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		144.00000	150,000	15.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		715.00000	681,000	15.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		22.00000	20,000	15.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		1,199.00000	1,167,000	18.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		6.00000	6,000	18.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		350.00000	321,000	15.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		107.00000	110,000	15.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		259.00000	233,000	15.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		166.00000	172,000	15.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		1,298.00000	1,266,000	19.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		5.00000	5,000	19.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		672.00000	651,000	15.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		237.00000	249,000	15.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		642.00000	621,000	15.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		257.00000	269,000	15.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		703.00000	681,000	15.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		218.00000	229,000	15.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		398.00000	383,000	16.40	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		513.00000	531,000	16.40	0.00	0	150
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		914.00000	888,000	15.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		129.00000	136,000	15.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		532.00000	513,000	15.85	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		347.00000	361,000	15.85	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		613.00000	593,000	15.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		278.00000	291,000	15.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,618.00000	1,586,000	16.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		33.00000	34,000	16.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,429.00000	1,397,000	15.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		44.00000	45,000	15.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,012.00000	989,000	15.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		241.00000	253,000	15.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		978.00000	955,000	15.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		257.00000	269,000	15.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,047.00000	1,023,000	15.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		226.00000	237,000	15.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		945.00000	922,000	15.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		274.00000	286,000	15.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		744.00000	725,000	15.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		423.00000	439,000	15.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,350.00000	1,322,000	15.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		129.00000	136,000	15.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		797.00000	777,000	15.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		376.00000	391,000	15.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		563.00000	548,000	16.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		642.00000	662,000	16.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,083.00000	1,058,000	15.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		212.00000	222,000	15.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,435.00000	1,406,000	15.32	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		114.00000	120,000	15.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		853.00000	831,000	15.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		332.00000	345,000	15.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,271.00000	1,243,000	15.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		150.00000	157,000	15.16	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		951.00000	931,000	15.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		446.00000	461,000	15.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		925.00000	905,000	15.40	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		470.00000	485,000	15.40	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		979.00000	958,000	15.27	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		424.00000	438,000	15.27	0.00	0	0
Total £ / R Option										0.00	0	18,745
Total £ / R										8,840,302.40	736	63,344
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09430	0.09450			28,290.00	300	12,698
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09570	0.09580			0.00	0	200
Total ¥ / R Future										28,290.00	300	12,898
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,451.00000	1,431,000	22.31	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	22.31	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		487.00000	460,000	15.80	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		37.00000	30,000	15.80	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,450.00000	2,430,000	24.44	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	24.44	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	32.41	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,550.00000	1,140,570,000	32.41	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		1,596.00000	1,584,000	17.71	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		16.00000	14,000	17.71	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		774.00000	756,000	19.37	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		194.00000	186,000	19.37	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,583.00000	2,573,000	22.50	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		3.00000	3,000	22.50	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										28,290.00	300	12,898
€ / R	On	19/09/2011	Foreign Exchange Future			10.41080	10.38110			20,301,060.00	1,950	61,239
€ / R	On	19/12/2011	Foreign Exchange Future			10.53490	10.50470			0.00	0	5,190
€ / R	On	19/03/2012	Foreign Exchange Future			10.65390	10.62420			2,130,780.00	200	8,303
Total € / R Future										22,431,840.00	2,150	74,732
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		738.00000	766,000	14.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		7.00000	5,000	14.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		689.00000	716,000	14.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		8.00000	5,000	14.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		787.00000	815,000	15.02	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		6.00000	4,000	15.02	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		12.00000	8,000	13.26	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		593.00000	619,000	13.26	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		196.00000	170,000	15.28	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		177.00000	181,000	15.28	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		1,083.00000	1,112,000	17.28	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		2.00000	1,000	17.28	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		249.00000	257,000	14.41	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		118.00000	96,000	14.41	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		416.00000	435,000	12.96	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		35.00000	24,000	12.96	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		98.00000	98,000	16.72	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		367.00000	337,000	16.72	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		984.00000	1,013,000	16.78	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		3.00000	2,000	16.78	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		125.00000	125,000	16.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		294.00000	264,000	16.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		110.00000	111,000	16.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		329.00000	300,000	16.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		140.00000	142,000	15.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		259.00000	231,000	15.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		800.00000	821,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		95.00000	86,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		762.00000	782,000	14.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		107.00000	97,000	14.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		838.00000	860,000	14.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		83.00000	75,000	14.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		655.00000	672,000	14.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		150.00000	137,000	14.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,003.00000	1,028,000	14.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		48.00000	43,000	14.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,232.00000	1,261,000	14.84	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	26,000	14.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,137.00000	1,166,000	14.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		32.00000	31,000	14.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		777.00000	791,000	14.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		253.00000	237,000	14.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		748.00000	762,000	14.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		274.00000	258,000	14.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		807.00000	824,000	14.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		233.00000	220,000	14.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,619.00000	1,647,000	15.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		45.00000	43,000	15.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		693.00000	705,000	15.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		319.00000	301,000	15.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		980.00000	1,000,000	14.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		156.00000	146,000	14.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,665.00000	1,694,000	15.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		41.00000	40,000	15.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		908.00000	927,000	14.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		184.00000	173,000	14.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		529.00000	537,000	15.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		505.00000	483,000	15.87	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										22,431,840.00	2,150	98,432
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.27790	7.23600			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		569.00000	601,000	15.95		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		33.00000	23,000	15.95		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		528.00000	558,000	16.07		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		42.00000	30,000	16.07		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		612.00000	646,000	15.83		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		26.00000	18,000	15.83		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		113.00000	90,000	16.82		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		349.00000	368,000	16.82		0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		334.00000	300,000	19.21		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		170.00000	178,000	19.21		0.00	0	6,757
Total ANY DAY EXPIRY CAAG \$ Option								0.00	0	21,043
Total ANY DAY EXPIRY CAAG \$								0.00	0	21,043
ANY DAY On 26/08/2011 Foreign Exchange Future			7.21460	7.10000				0.00	0	0
Total ANY DAY EXPIRY CAAI \$ Future								0.00	0	0
ANY DAY On 26/08/2011 Foreign Exchange Option	7.10	Call		0.00000	135,000	20.68		0.00	0	0
ANY DAY On 26/08/2011 Foreign Exchange Option	7.10	Put		0.00000	20,000	20.68		0.00	0	0
ANY DAY On 26/08/2011 Foreign Exchange Option	7.15	Call		0.00000	99,000	20.36		0.00	0	0
ANY DAY On 26/08/2011 Foreign Exchange Option	7.15	Put		0.00000	34,000	20.36		0.00	0	0
ANY DAY On 26/08/2011 Foreign Exchange Option	7.05	Call		0.00000	176,000	21.00		0.00	0	0
ANY DAY On 26/08/2011 Foreign Exchange Option	7.05	Put		0.00000	11,000	21.00		0.00	25,000	25,000
Total ANY DAY EXPIRY CAAI \$ Option								0.00	25,000	25,000
Total ANY DAY EXPIRY CAAI \$								0.00	25,000	25,000
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.53100	7.50620				0.00	0	25,285

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.54590	7.52110			0.00	0	780
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.57280	7.54720			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	883,000	19.95	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		2.00000	2,000	19.95	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		809.00000	833,000	19.49	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		3.00000	2,000	19.49	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		908.00000	932,000	20.42	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		2.00000	1,000	20.42	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		130.00000	137,000	14.55	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		124.00000	106,000	14.55	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		158.00000	166,000	14.70	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		102.00000	85,000	14.70	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		518.00000	540,000	16.87	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		12.00000	9,000	16.87	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		337.00000	355,000	15.44	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		31.00000	24,000	15.44	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		108.00000	113,000	14.70	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		152.00000	132,000	14.70	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		379.00000	399,000	15.59	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		23.00000	18,000	15.59	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		19.00000	18,000	15.97	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		463.00000	437,000	15.97	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		760.00000	784,000	19.02	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		4.00000	3,000	19.02	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		15.00000	14,000	16.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		509.00000	483,000	16.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		710.00000	734,000	18.59	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		4.00000	3,000	18.59	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		425.00000	445,000	16.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		19.00000	14,000	16.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		8.00000	7,000	16.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		652.00000	626,000	16.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		188.00000	199,000	14.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		82.00000	68,000	14.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		12.00000	11,000	16.46	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		556.00000	530,000	16.46	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		893.00000	915,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		22.00000	19,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		847.00000	869,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		26.00000	23,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		939.00000	966,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		18.00000	20,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		253.00000	263,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		232.00000	217,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		366.00000	380,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		145.00000	134,000	14.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		486.00000	501,000	13.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		189.00000	178,000	13.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		457.00000	470,000	14.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		210.00000	197,000	14.02	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		517.00000	532,000	13.92	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		170.00000	159,000	13.92	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		401.00000	413,000	14.12	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		254.00000	240,000	14.12	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		697.00000	717,000	14.19	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		100.00000	94,000	14.19	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		253.00000	259,000	14.70	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		456.00000	436,000	14.70	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		375.00000	387,000	14.17	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		278.00000	264,000	14.17	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		659.00000	678,000	14.13	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		112.00000	105,000	14.13	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,365.00000	1,390,000	15.92	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		18.00000	17,000	15.92	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			7.32640	7.30800			0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.40710	7.38840			0.00	0	0
Total CAD/ R Future										0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		133.00000	137,000	11.69	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		75.00000	61,000	11.69	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		106.00000	108,000	11.68	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		98.00000	82,000	11.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		163.00000	170,000	11.70	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		55.00000	44,000	11.70	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		9.00000	10,000	15.19	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		501.00000	484,000	15.19	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		12.00000	12,000	14.91	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		454.00000	436,000	14.91	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		7.00000	7,000	15.47	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		549.00000	531,000	15.47	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		34.00000	34,000	13.58	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		276.00000	258,000	13.58	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		709.00000	727,000	15.76	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		1.00000	1,000	15.76	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		413.00000	430,000	12.32	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		5.00000	4,000	12.32	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		4.00000	4,000	16.03	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		646.00000	628,000	16.03	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		291.00000	298,000	12.58	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		153.00000	141,000	12.58	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		264.00000	270,000	12.64	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		176.00000	163,000	12.64	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		321.00000	328,000	12.51	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		133.00000	121,000	12.51	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		133.00000	135,000	13.82	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		395.00000	378,000	13.82	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		622.00000	636,000	12.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		34.00000	29,000	12.52	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		147.00000	149,000	13.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		359.00000	342,000	13.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		579.00000	592,000	12.48	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		41.00000	35,000	12.48	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		215.00000	219,000	12.78	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		227.00000	212,000	12.78	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		537.00000	550,000	12.44	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		49.00000	43,000	12.44	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		196.00000	199,000	12.99	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		258.00000	242,000	12.99	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			0.00500	0.00760			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			0.28350	0.25630			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			9.22460	9.16360			5,534,760.00	600	900
CHF / R	On	19/12/2011	Foreign Exchange Future			9.38710	9.32880			0.00	0	100
Total CHF / R Future										5,534,760.00	600	1,000
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		1,515.00000	1,576,000	26.53	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		1.00000	1,000	26.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		1,465.00000	1,526,000	26.12	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		1.00000	1,000	26.12	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		1,565.00000	1,626,000	26.94	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		1.00000	1,000	26.94	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Call		779.00000	836,000	20.90	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Put		15.00000	11,000	20.90	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Call		290.00000	314,000	21.36	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Put		176.00000	139,000	21.36	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Call		317.00000	344,000	21.13	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Put		153.00000	119,000	21.13	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		1,366.00000	1,426,000	25.29	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		2.00000	1,000	25.29	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		345.00000	375,000	20.90	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		131.00000	100,000	20.90	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		442.00000	481,000	20.22	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		78.00000	56,000	20.22	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		408.00000	444,000	20.45	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		94.00000	69,000	20.45	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		265.00000	286,000	21.59	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		201.00000	161,000	21.59	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		202.00000	216,000	22.39	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		288.00000	241,000	22.39	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		1,316.00000	1,376,000	24.88	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		2.00000	1,000	24.88	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		1,097.00000	1,150,000	19.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		68.00000	63,000	19.16	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		1,053.00000	1,106,000	19.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		74.00000	69,000	19.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		1,140.00000	1,194,000	19.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		61.00000	57,000	19.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		936.00000	981,000	18.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		107.00000	94,000	18.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		1,230.00000	1,284,000	19.49	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		51.00000	47,000	19.49	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,459.00000	1,515,000	20.02	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		30.00000	28,000	20.02	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		898.00000	942,000	19.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		119.00000	105,000	19.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		666.00000	700,000	19.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		237.00000	213,000	19.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		433.00000	454,000	21.53	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		504.00000	467,000	21.53	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		538.00000	563,000	20.60	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		359.00000	326,000	20.60	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		974.00000	1,020,000	18.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		95.00000	83,000	18.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,366.00000	1,422,000	19.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		37.00000	35,000	19.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,601.00000	1,658,000	20.34	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		22.00000	21,000	20.34	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	19/12/2011	Foreign Exchange Option	8.80	Call		727.00000	764,000	19.55	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		198.00000	177,000	19.55	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,697.00000	1,753,000	20.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		18.00000	16,000	20.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		792.00000	833,000	19.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		163.00000	146,000	19.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		639.00000	669,000	19.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		260.00000	232,000	19.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		862.00000	905,000	19.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		133.00000	118,000	19.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		415.00000	435,000	21.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		536.00000	498,000	21.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		515.00000	540,000	20.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		386.00000	353,000	20.79	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										5,534,760.00	600	1,000
RAIN	On	19/09/2011	Foreign Exchange Future			14,888.71000	14,851.36000			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			1.13100	1.12620			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.14640	1.14180			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		385.00000	404,000	17.38	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		123.00000	94,000	17.38	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		159.00000	160,000	19.32	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		397.00000	350,000	19.32	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		780.00000	821,000	16.62	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		18.00000	11,000	16.62	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		689.00000	708,000	17.10	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		271.00000	244,000	17.10	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		449.00000	461,000	18.30	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		531.00000	497,000	18.30	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		1,031.00000	1,061,000	16.44	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		113.00000	97,000	16.44	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							145,807,395.50	18,743	514,632
Total Options							615,000.00	27,000	371,686
Grand Total:							146,422,395.50	45,743	886,318