

Currency Derivatives Daily MTM Report

Daily summary for: 23/08/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			7.23480	7.24030			153,920,370.00	21,275	230,431
\$ / R	On	19/12/2011			7.32650	7.33340			38,998,959.50	5,323	60,740
\$ / R	On	19/03/2012			7.41230	7.42170			0.00	0	17,775
\$ / R	On	18/06/2012			7.49870	7.51090			0.00	0	2,009
\$ / R	On	17/09/2012			7.59010	7.60460			0.00	0	416
\$ / R	On	14/12/2012			7.68970	7.70360			0.00	0	0
\$ / R	On	12/12/2014			8.66780	8.67220			0.00	0	0
Total \$ / R Future									192,919,329.50	26,598	311,371
\$ / R	On	19/09/2011	8.05	Call		17.00000	15,000	25.94	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		827.00000	830,000	25.94	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		15.00000	14,000	26.37	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		875.00000	879,000	26.37	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		20.00000	17,000	25.51	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		780.00000	782,000	25.51	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		592.00000	593,000	23.33	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		32.00000	28,000	23.33	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		92.00000	83,000	19.10	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		252.00000	248,000	19.10	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		452.00000	446,000	16.17	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		12.00000	11,000	16.17	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		362.00000	356,000	15.80	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		22.00000	21,000	15.80	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		290.00000	287,000	19.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		80.00000	72,000	19.62	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		413.00000	411,000	21.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		53.00000	46,000	21.15	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		546.00000	540,000	16.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		6.00000	5,000	16.55	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		3.00000	3,000	16.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		643.00000	638,000	16.93	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		78.00000	74,000	16.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		218.00000	209,000	16.81	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,560.00000	2,565,000	37.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	37.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		183.00000	177,000	18.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		123.00000	112,000	18.08	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		124.00000	119,000	17.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		164.00000	154,000	17.31	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		2.00000	2,000	17.12	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		692.00000	687,000	17.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		499.00000	493,000	16.36	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		9.00000	8,000	16.36	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		16.00000	15,000	15.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		406.00000	400,000	15.99	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		330.00000	327,000	20.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		70.00000	62,000	20.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		322.00000	315,000	16.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		32.00000	30,000	16.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		46.00000	41,000	21.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		456.00000	456,000	21.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		190.00000	180,000	17.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		100.00000	95,000	17.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		285.00000	277,000	16.30	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		45.00000	42,000	16.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		841.00000	836,000	18.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		1.00000	1,000	18.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		36.00000	31,000	22.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		546.00000	546,000	22.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,490.00000	1,485,000	24.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	24.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		142.00000	131,000	17.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		152.00000	146,000	17.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		61.00000	54,000	20.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		371.00000	369,000	20.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,440.00000	1,435,000	24.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	24.37	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	12,000	26.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		923.00000	927,000	26.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,390.00000	1,385,000	23.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	23.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		41.00000	35,000	22.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		501.00000	500,000	22.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		941.00000	935,000	19.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		1.00000	0,000	19.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,540.00000	1,535,000	24.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	24.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		250.00000	241,000	16.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		60.00000	56,000	16.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		594.00000	589,000	16.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		4.00000	4,000	16.74	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		107.00000	97,000	18.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		217.00000	212,000	18.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		25.00000	22,000	24.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		685.00000	687,000	24.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		302.00000	293,000	18.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		319.00000	317,000	18.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		283.00000	275,000	18.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		350.00000	349,000	18.58	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		322.00000	314,000	18.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		289.00000	288,000	18.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		67.00000	71,000	16.62	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		650.00000	647,000	16.62	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		803.00000	806,000	21.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		136.00000	132,000	21.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		140.00000	140,000	16.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		473.00000	466,000	16.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		261.00000	259,000	17.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		344.00000	335,000	17.88	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,192.00000	1,189,000	18.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		9.00000	13,000	18.11	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		416.00000	416,000	19.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		249.00000	242,000	19.09	1,452,000.00	6,000	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		908.00000	906,000	17.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		25.00000	30,000	17.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		954.00000	952,000	17.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		21.00000	26,000	17.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,096.00000	1,093,000	17.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		13.00000	17,000	17.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		129.00000	125,000	21.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		846.00000	849,000	21.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,388.00000	1,383,000	18.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		5.00000	7,000	18.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		266.00000	258,000	18.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		383.00000	382,000	18.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		690.00000	687,000	16.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		57.00000	61,000	16.59	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		612.00000	609,000	16.65	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		79.00000	83,000	16.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		153.00000	148,000	21.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		720.00000	722,000	21.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		194.00000	188,000	20.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		561.00000	562,000	20.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		575.00000	571,000	16.68	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		92.00000	95,000	16.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,048.00000	1,046,000	17.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		15.00000	20,000	17.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,001.00000	999,000	17.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		18.00000	23,000	17.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,338.00000	1,335,000	18.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		5.00000	9,000	18.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		172.00000	166,000	20.65	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		639.00000	640,000	20.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		220.00000	213,000	19.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		487.00000	487,000	19.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		772.00000	770,000	16.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		39.00000	44,000	16.52	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,486.00000	1,482,000	19.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		3.00000	6,000	19.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		162.00000	157,000	20.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		679.00000	681,000	20.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		233.00000	232,000	17.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		366.00000	358,000	17.66	2,148,000.00	6,000	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		817.00000	815,000	16.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		34.00000	39,000	16.70	0.00	0	560
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		591.00000	585,000	16.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		205.00000	209,000	16.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		563.00000	557,000	16.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		227.00000	231,000	16.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		622.00000	617,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		186.00000	191,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		613.00000	608,000	16.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		191.00000	196,000	16.81	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		530.00000	524,000	17.24	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		258.00000	262,000	17.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		483.00000	476,000	17.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		311.00000	314,000	17.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		746.00000	743,000	16.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		124.00000	131,000	16.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		506.00000	500,000	17.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		284.00000	288,000	17.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		782.00000	779,000	16.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		110.00000	117,000	16.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		365.00000	358,000	18.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		493.00000	496,000	18.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		255.00000	250,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		783.00000	788,000	20.33	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		420.00000	413,000	18.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		398.00000	401,000	18.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		190.00000	187,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,068.00000	1,075,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		819.00000	817,000	16.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		97.00000	105,000	16.53	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		183.00000	180,000	21.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,111.00000	1,118,000	21.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		711.00000	708,000	16.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		139.00000	146,000	16.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		244.00000	240,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		822.00000	828,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		556.00000	550,000	17.04	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		234.00000	238,000	17.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		858.00000	855,000	16.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		86.00000	93,000	16.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		401.00000	394,000	18.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		429.00000	432,000	18.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		206.00000	203,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		984.00000	991,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		278.00000	273,000	19.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		706.00000	711,000	19.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		583.00000	577,000	16.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		211.00000	215,000	16.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		899.00000	897,000	16.62	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		77.00000	85,000	16.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		291.00000	285,000	19.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		669.00000	673,000	19.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		234.00000	230,000	20.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		862.00000	868,000	20.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		266.00000	261,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		744.00000	749,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		215.00000	212,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		943.00000	950,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		440.00000	433,000	18.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		368.00000	371,000	18.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		461.00000	454,000	17.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		339.00000	342,000	17.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		677.00000	673,000	16.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		155.00000	161,000	16.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		603.00000	596,000	17.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		342.00000	347,000	17.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		580.00000	573,000	17.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		369.00000	374,000	17.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		627.00000	620,000	17.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		316.00000	321,000	17.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		752.00000	743,000	17.23	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		347.00000	353,000	17.23	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		728.00000	719,000	17.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		373.00000	379,000	17.39	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		779.00000	770,000	17.15	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		324.00000	330,000	17.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		400.00000	406,000	17.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		705.00000	696,000	17.55	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		662.00000	653,000	18.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		658.00000	663,000	18.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		644.00000	635,000	18.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		690.00000	695,000	18.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		680.00000	671,000	18.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		626.00000	631,000	18.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		857.00000	864,000	19.51	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		561.00000	554,000	19.51	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,336.00000	1,330,000	20.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,164.00000	1,162,000	20.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,317.00000	1,312,000	20.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,195.00000	1,194,000	20.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,355.00000	1,349,000	20.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,133.00000	1,131,000	20.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		857.00000	857,000	19.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,529.00000	1,525,000	19.30	0.00	0	200
Total \$ / R Option										3,600,000.00	12,000	283,148
Total \$ / R										196,519,329.50	38,598	594,519
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.23480	7.24030			36,174.00	5	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.32650	7.33340			578,793.50	79	102

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future										614,967.50	84	551
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		21,848.00000	20,902,000	16.81		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		7,818.00000	7,422,000	16.81		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		18,994.00000	17,981,000	17.06		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		9,964.00000	9,501,000	17.06		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		25,005.00000	24,131,000	16.56		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		5,975.00000	5,651,000	16.56		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		12,409.00000	11,888,000	17.31		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		16,439.00000	15,368,000	17.31		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		47,302.00000	46,623,000	16.77		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		13,962.00000	13,973,000	16.77		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		44,398.00000	43,691,000	17.00		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		16,058.00000	16,041,000	17.00		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		50,562.00000	49,979,000	16.74		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		12,222.00000	12,329,000	16.74		0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										614,967.50	84	601
£ / R	On 19/09/2011	Foreign Exchange Future			11.93560	11.91140				2,446,798.00	205	29,902
£ / R	On 19/12/2011	Foreign Exchange Future			12.07470	12.05240				603,735.00	50	11,905
£ / R	On 19/03/2012	Foreign Exchange Future			12.20410	12.18590				732,246.00	60	2,872
£ / R	On 18/06/2012	Foreign Exchange Future			12.33420	12.31970				0.00	0	0
Total £ / R Future										3,782,779.00	315	44,679
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		465.00000	475,000	14.10		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		54.00000	39,000	14.10		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		426.00000	435,000	14.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		65.00000	49,000	14.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		505.00000	517,000	14.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		44.00000	31,000	14.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		355.00000	360,000	14.28	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		94.00000	74,000	14.28	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		133.00000	128,000	15.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		322.00000	292,000	15.27	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		11.00000	7,000	16.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		922.00000	943,000	16.74	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,414.00000	1,437,000	19.66	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		3.00000	1,000	19.66	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		971.00000	992,000	17.14	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		10.00000	6,000	17.14	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		17.00000	12,000	15.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		728.00000	748,000	15.13	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		1,069.00000	1,091,000	17.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		8.00000	5,000	17.95	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		14.00000	9,000	15.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		825.00000	845,000	15.93	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		776.00000	797,000	15.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		15.00000	11,000	15.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		208.00000	207,000	14.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		197.00000	171,000	14.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		290.00000	293,000	14.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		129.00000	107,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		261.00000	262,000	14.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		150.00000	126,000	14.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		681.00000	700,000	14.72	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		20.00000	14,000	14.72	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		1,167.00000	1,190,000	18.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		6.00000	4,000	18.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		321.00000	325,000	14.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		110.00000	89,000	14.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		233.00000	233,000	14.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		172.00000	147,000	14.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		1,266.00000	1,289,000	19.12	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		5.00000	3,000	19.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		651.00000	663,000	15.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		249.00000	238,000	15.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		621.00000	633,000	15.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		269.00000	258,000	15.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		681.00000	694,000	15.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		229.00000	219,000	15.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		383.00000	389,000	16.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		531.00000	514,000	16.32	0.00	0	150
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		888.00000	904,000	15.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		136.00000	129,000	15.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		513.00000	522,000	15.79	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		361.00000	347,000	15.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		593.00000	604,000	15.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		291.00000	279,000	15.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,586.00000	1,607,000	16.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		34.00000	32,000	16.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,397.00000	1,416,000	15.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		45.00000	41,000	15.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		989.00000	1,005,000	15.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		253.00000	251,000	15.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		955.00000	971,000	15.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		269.00000	267,000	15.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,023.00000	1,039,000	15.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		237.00000	235,000	15.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		922.00000	937,000	15.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		286.00000	283,000	15.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		725.00000	738,000	15.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		439.00000	434,000	15.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,322.00000	1,339,000	15.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		136.00000	135,000	15.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		777.00000	791,000	15.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		391.00000	387,000	15.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		548.00000	559,000	16.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		662.00000	655,000	16.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,058.00000	1,074,000	15.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		222.00000	220,000	15.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,406.00000	1,424,000	15.45	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		120.00000	120,000	15.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		831.00000	846,000	15.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		345.00000	342,000	15.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,243.00000	1,260,000	15.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		157.00000	156,000	15.29	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		931.00000	945,000	15.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		461.00000	461,000	15.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		905.00000	919,000	15.53	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		485.00000	485,000	15.53	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		958.00000	972,000	15.40	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		438.00000	438,000	15.40	0.00	0	0
Total £ / R Option										0.00	0	18,745
Total £ / R										3,782,779.00	315	63,424
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09460	0.09430			0.00	0	12,698
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09590	0.09570			0.00	0	200
Total ¥ / R Future										0.00	0	12,898
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,431.00000	1,461,000	22.72	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	22.72	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		460.00000	485,000	16.03	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		30.00000	25,000	16.03	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,430.00000	2,460,000	25.49	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	25.49	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	32.83	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,570.00000	1,140,540,000	32.83	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		1,584.00000	1,605,000	18.23	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		14.00000	15,000	18.23	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		756.00000	765,000	19.16	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		186.00000	175,000	19.16	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,573.00000	2,593,000	23.17	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		3.00000	3,000	23.17	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,898
€ / R	On	19/09/2011	Foreign Exchange Future			10.41200	10.41080			42,480,960.00	4,080	64,019
€ / R	On	19/12/2011	Foreign Exchange Future			10.53390	10.53490			0.00	0	5,190
€ / R	On	19/03/2012	Foreign Exchange Future			10.64850	10.65390			0.00	0	8,303
Total € / R Future										42,480,960.00	4,080	77,512
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		766.00000	766,000	14.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		5.00000	4,000	14.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		716.00000	717,000	14.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		5.00000	5,000	14.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		815.00000	816,000	14.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		4.00000	4,000	14.97	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		8.00000	7,000	13.16	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		619.00000	619,000	13.16	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		170.00000	159,000	14.62	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		181.00000	171,000	14.62	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		1,112.00000	1,113,000	17.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		1.00000	1,000	17.30	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		257.00000	250,000	13.91	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		96.00000	88,000	13.91	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		435.00000	433,000	12.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		24.00000	21,000	12.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		98.00000	89,000	16.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		337.00000	327,000	16.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		1,013.00000	1,014,000	16.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		2.00000	2,000	16.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		125.00000	116,000	15.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		264.00000	254,000	15.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		111.00000	101,000	15.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		300.00000	289,000	15.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		142.00000	132,000	15.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		231.00000	220,000	15.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		821.00000	816,000	14.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		86.00000	82,000	14.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		782.00000	777,000	14.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		97.00000	93,000	14.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		860.00000	856,000	14.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		75.00000	72,000	14.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		672.00000	666,000	14.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		137.00000	132,000	14.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,028.00000	1,025,000	13.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		43.00000	41,000	13.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,261.00000	1,259,000	14.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		26.00000	25,000	14.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,166.00000	1,164,000	14.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		31.00000	30,000	14.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		791.00000	787,000	14.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		237.00000	239,000	14.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		762.00000	757,000	14.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		258.00000	259,000	14.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		824.00000	820,000	14.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		220.00000	222,000	14.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,647.00000	1,642,000	15.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		43.00000	44,000	15.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		705.00000	701,000	15.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		301.00000	303,000	15.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,000.00000	995,000	14.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		146.00000	147,000	14.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,694.00000	1,688,000	15.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		40.00000	40,000	15.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		927.00000	923,000	14.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		173.00000	175,000	14.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		537.00000	532,000	15.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		483.00000	484,000	15.84	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										42,480,960.00	4,080	101,212
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.27170	7.27790			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		601.00000	597,000	16.26	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		23.00000	25,000	16.26	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		558.00000	553,000	16.25	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		30.00000	31,000	16.25	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		646.00000	641,000	16.27	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		18.00000	19,000	16.27	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		90.00000	89,000	16.65	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		368.00000	361,000	16.65	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		300.00000	296,000	18.78	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		178.00000	168,000	18.78	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			7.20920	7.21460			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		135.00000	123,000	19.73	0.00	0	0
ANY DAY On 26/08/2011 Foreign Exchange Option	7.10	Put		20.00000	14,000	19.73	0.00	0	0
ANY DAY On 26/08/2011 Foreign Exchange Option	7.15	Call		99.00000	84,000	18.96	0.00	0	0
ANY DAY On 26/08/2011 Foreign Exchange Option	7.15	Put		34.00000	25,000	18.96	0.00	0	0
ANY DAY On 26/08/2011 Foreign Exchange Option	7.05	Call		176.00000	167,000	20.49	0.00	0	0
ANY DAY On 26/08/2011 Foreign Exchange Option	7.05	Put		11.00000	8,000	20.49	0.00	0	25,000
Total ANY DAY EXPIRY CAAI \$ Option							0.00	0	25,000
Total ANY DAY EXPIRY CAAI \$							0.00	0	25,000
AU \$ / R On 19/09/2011 Foreign Exchange Future			7.56920	7.53100			3,784,600.00	500	25,785

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			7.58090	7.54590			3,790,450.00	500	780
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.60450	7.57280			760,450.00	100	680
Total AU\$ / R Future										8,335,500.00	1,100	27,245
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		883.00000	920,000	20.34	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		2.00000	1,000	20.34	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		833.00000	871,000	19.87	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		2.00000	2,000	19.87	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		932.00000	970,000	20.81	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		1.00000	1,000	20.81	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		137.00000	158,000	14.75	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		106.00000	89,000	14.75	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		166.00000	190,000	14.89	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		85.00000	71,000	14.89	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		540.00000	576,000	17.11	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		9.00000	7,000	17.11	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		355.00000	388,000	15.61	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		24.00000	19,000	15.61	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		113.00000	130,000	14.61	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		132.00000	111,000	14.61	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		399.00000	433,000	15.75	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		18.00000	14,000	15.75	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		18.00000	21,000	15.87	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		437.00000	402,000	15.87	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		784.00000	821,000	19.40	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		3.00000	2,000	19.40	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		14.00000	17,000	16.15	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		483.00000	448,000	16.15	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		734.00000	772,000	18.93	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		3.00000	3,000	18.93	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		445.00000	480,000	16.20	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		14.00000	11,000	16.20	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		7.00000	8,000	16.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		626.00000	589,000	16.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		199.00000	225,000	15.04	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		68.00000	56,000	15.04	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		11.00000	13,000	16.42	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		530.00000	494,000	16.42	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		915.00000	953,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		19.00000	22,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		869.00000	907,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		23.00000	26,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		966.00000	1,004,000	17.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		20.00000	23,000	17.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		263.00000	299,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		217.00000	218,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		380.00000	418,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		134.00000	137,000	15.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		501.00000	523,000	14.04	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		178.00000	169,000	14.04	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		470.00000	492,000	14.08	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		197.00000	188,000	14.08	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		532.00000	555,000	13.99	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		159.00000	151,000	13.99	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		413.00000	433,000	14.16	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		240.00000	229,000	14.16	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		717.00000	743,000	14.27	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		94.00000	89,000	14.27	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		259.00000	273,000	14.70	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		436.00000	419,000	14.70	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		387.00000	406,000	14.21	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		264.00000	252,000	14.21	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		678.00000	704,000	14.22	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		105.00000	100,000	14.22	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,390.00000	1,421,000	16.08	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		17.00000	17,000	16.08	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										8,335,500.00	1,100	27,245
CAD/ R	On	19/09/2011	Foreign Exchange Future			7.30070	7.32640			0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.37900	7.40710			0.00	0	0
Total CAD/ R Future										0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		137.00000	116,000	11.21	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		61.00000	65,000	11.21	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		108.00000	89,000	11.18	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		82.00000	88,000	11.18	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		170.00000	148,000	11.25	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		44.00000	47,000	11.25	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		10.00000	6,000	14.66	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		484.00000	505,000	14.66	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		12.00000	8,000	14.46	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		436.00000	457,000	14.46	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		7.00000	4,000	14.86	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		531.00000	553,000	14.86	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		34.00000	25,000	13.24	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		258.00000	274,000	13.24	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		727.00000	701,000	15.44	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		1.00000	0,000	15.44	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		430.00000	405,000	12.01	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		4.00000	4,000	12.01	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		4.00000	2,000	15.25	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		628.00000	651,000	15.25	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		298.00000	279,000	12.54	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		141.00000	150,000	12.54	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		270.00000	251,000	12.58	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		163.00000	172,000	12.58	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		328.00000	308,000	12.50	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		121.00000	129,000	12.50	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		135.00000	124,000	13.78	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		378.00000	395,000	13.78	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		636.00000	613,000	12.84	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		29.00000	34,000	12.84		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		149.00000	136,000	13.56		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		342.00000	357,000	13.56		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		592.00000	570,000	12.75		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		35.00000	41,000	12.75		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		219.00000	202,000	12.67		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		212.00000	223,000	12.67		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		550.00000	528,000	12.65		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		43.00000	49,000	12.65		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		199.00000	183,000	12.89		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		242.00000	254,000	12.89		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			0.00410	0.00500				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			0.29180	0.28350				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			9.17680	9.22460				0.00	0	900
CHF / R On 19/12/2011 Foreign Exchange Future			9.34060	9.38710				0.00	0	100
Total CHF / R Future								0.00	0	1,000
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		1,576.00000	1,528,000	26.04		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		1.00000	1,000	26.04		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		1,526.00000	1,478,000	25.64	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		1.00000	1,000	25.64	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		1,626.00000	1,578,000	26.43	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		1.00000	1,000	26.43	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		836.00000	789,000	20.70	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		11.00000	12,000	20.70	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		314.00000	276,000	20.83	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		139.00000	149,000	20.83	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		344.00000	304,000	20.63	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		119.00000	127,000	20.63	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		1,426.00000	1,378,000	24.86	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		1.00000	1,000	24.86	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		375.00000	334,000	20.43	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		100.00000	107,000	20.43	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		481.00000	437,000	19.84	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		56.00000	60,000	19.84	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		444.00000	401,000	20.04	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		69.00000	74,000	20.04	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		286.00000	249,000	21.03	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		161.00000	172,000	21.03	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		216.00000	184,000	21.92	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		241.00000	257,000	21.92	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		1,376.00000	1,329,000	24.47	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		1.00000	2,000	24.47	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		1,150.00000	1,106,000	18.91	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		63.00000	65,000	18.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		1,106.00000	1,062,000	18.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		69.00000	71,000	18.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		1,194.00000	1,150,000	19.02	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		57.00000	59,000	19.02	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		981.00000	940,000	18.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		94.00000	99,000	18.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		1,284.00000	1,239,000	19.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		47.00000	48,000	19.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,515.00000	1,470,000	19.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		28.00000	29,000	19.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		942.00000	902,000	18.97	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		105.00000	111,000	18.97	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		700.00000	663,000	19.61	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		213.00000	222,000	19.61	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		454.00000	425,000	21.40	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		467.00000	484,000	21.40	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		563.00000	532,000	20.50	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		326.00000	341,000	20.50	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		1,020.00000	979,000	18.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		83.00000	88,000	18.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,422.00000	1,376,000	19.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		35.00000	35,000	19.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,658.00000	1,612,000	20.11	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		21.00000	21,000	20.11	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		764.00000	726,000	19.42	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		177.00000	185,000	19.42	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,753.00000	1,707,000	20.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		16.00000	16,000	20.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		833.00000	794,000	19.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		146.00000	153,000	19.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		669.00000	635,000	19.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		232.00000	244,000	19.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		905.00000	865,000	19.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		118.00000	124,000	19.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		435.00000	407,000	21.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		498.00000	516,000	21.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		540.00000	509,000	20.68	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		353.00000	368,000	20.68	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	1,000
RAIN	On	19/09/2011	Foreign Exchange Future			14,895.90000	14,888.71000			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			1.13090	1.13100			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.14630	1.14640			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		404.00000	394,000	16.82	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		94.00000	85,000	16.82	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		160.00000	147,000	18.60	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		350.00000	338,000	18.60	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		821.00000	819,000	16.55	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		11.00000	10,000	16.55	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		708.00000	704,000	17.02	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		244.00000	241,000	17.02	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		461.00000	452,000	18.07	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		497.00000	489,000	18.07	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		1,061.00000	1,063,000	16.68	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		97.00000	100,000	16.68	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							248,133,536.00	32,177	519,542
Total Options							3,600,000.00	12,000	371,686
Grand Total:							251,733,536.00	44,177	891,228