

Currency Derivatives Daily MTM Report

Daily summary for: 16/09/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Future			7.42960	7.42310			419,527,223.20	56,467	97,421
\$ / R	On	19/12/2011	Foreign Exchange Future			7.52290	7.51550			229,493,587.40	30,506	135,375
\$ / R	On	19/03/2012	Foreign Exchange Future			7.60970	7.59870			197,715,225.40	25,982	50,347
\$ / R	On	18/06/2012	Foreign Exchange Future			7.69180	7.67820			88,463,391.80	11,501	17,625
\$ / R	On	17/09/2012	Foreign Exchange Future			7.77630	7.75880			3,110,520.00	400	899
\$ / R	On	14/12/2012	Foreign Exchange Future			7.85290	7.83620			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			8.62320	8.61530			0.00	0	0
Total \$ / R Future										938,309,947.80	124,856	301,667
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		0.00000	0,000	29.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		627.00000	620,000	29.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		0.00000	0,000	30.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		677.00000	670,000	30.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		0.00000	0,000	29.27	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		577.00000	570,000	29.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		380.00000	372,000	27.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		3.00000	2,000	27.02	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		69.00000	61,000	16.46	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		46.00000	31,000	16.46	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		623.00000	630,000	23.70	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		0.00000	0,000	23.70	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		523.00000	530,000	22.69	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		0.00000	0,000	22.69	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		74.00000	59,000	17.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		47.00000	39,000	17.89	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		191.00000	180,000	22.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		14.00000	10,000	22.17	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		723.00000	730,000	24.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	24.71	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	26.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		823.00000	830,000	26.19	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		1.00000	0,000	20.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		324.00000	330,000	20.51	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,377.00000	2,370,000	55.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	55.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		17.00000	8,000	17.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		140.00000	138,000	17.81	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		5.00000	1,000	19.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		228.00000	231,000	19.16	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		0.00000	0,000	27.18	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		873.00000	880,000	27.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		673.00000	680,000	24.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		0.00000	0,000	24.21	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		0.00000	0,000	23.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		573.00000	580,000	23.20	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		109.00000	94,000	19.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		32.00000	24,000	19.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		473.00000	480,000	22.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		0.00000	0,000	22.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		9.00000	6,000	23.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		236.00000	226,000	23.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		276.00000	280,000	19.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		3.00000	0,000	19.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		423.00000	430,000	21.68	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		0.00000	0,000	21.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		1,023.00000	1,030,000	30.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	30.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		4.00000	3,000	26.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		331.00000	323,000	26.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,673.00000	1,680,000	35.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	35.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		182.00000	184,000	18.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		9.00000	4,000	18.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		21.00000	15,000	20.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		148.00000	135,000	20.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,623.00000	1,630,000	36.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	36.96	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		0.00000	0,000	30.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		727.00000	720,000	30.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,573.00000	1,580,000	38.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	38.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		6.00000	4,000	25.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		283.00000	274,000	25.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		1,123.00000	1,130,000	32.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	32.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,723.00000	1,730,000	33.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	33.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		374.00000	380,000	21.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		1.00000	0,000	21.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		773.00000	780,000	25.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	25.22	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		101.00000	96,000	17.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		28.00000	16,000	17.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		1.00000	1,000	28.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		478.00000	471,000	28.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Call		0.00000	0,000	33.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Put		827.00000	820,000	33.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Call		1,473.00000	1,480,000	38.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	38.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Call		1,173.00000	1,180,000	33.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	33.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Call		0.00000	0,000	32.03	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	8.20	Put		777.00000	770,000	32.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		2.00000	1,000	27.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		429.00000	421,000	27.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Call		0.00000	0,000	34.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Put		877.00000	870,000	34.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Call		1,423.00000	1,430,000	37.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	37.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Call		1,323.00000	1,330,000	36.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	36.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		1.00000	0,000	28.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		528.00000	520,000	28.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Call		1,373.00000	1,380,000	37.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	37.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Call		0.00000	0,000	35.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Put		927.00000	920,000	35.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		369.00000	370,000	18.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		204.00000	197,000	18.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		346.00000	346,000	18.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		231.00000	223,000	18.57	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		394.00000	396,000	17.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		179.00000	173,000	17.99	653,940.00	3,780	3,780
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		24.00000	24,000	15.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		789.00000	797,000	15.91	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		644.00000	636,000	22.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		159.00000	159,000	22.06	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	7.00	Put		70.00000	67,000	16.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		585.00000	590,000	16.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		156.00000	150,000	17.70	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		421.00000	423,000	17.70	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,369.00000	1,376,000	18.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		4.00000	3,000	18.07	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		288.00000	280,000	19.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		303.00000	303,000	19.15	1,145,340.00	3,780	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,074.00000	1,082,000	16.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		9.00000	9,000	16.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,123.00000	1,130,000	17.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		8.00000	7,000	17.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,270.00000	1,277,000	17.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		5.00000	4,000	17.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		150.00000	150,000	22.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		685.00000	677,000	22.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,567.00000	1,574,000	18.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		2.00000	1,000	18.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		323.00000	324,000	18.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		258.00000	251,000	18.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		836.00000	843,000	16.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		21.00000	20,000	16.09	226,800.00	11,340	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		746.00000	753,000	16.06	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		31.00000	30,000	16.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		180.00000	180,000	21.48	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	7.90	Put		565.00000	557,000	21.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		233.00000	232,000	20.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		418.00000	409,000	20.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		704.00000	710,000	16.22	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		39.00000	37,000	16.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,221.00000	1,228,000	17.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		6.00000	5,000	17.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,172.00000	1,179,000	17.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		7.00000	6,000	17.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,517.00000	1,525,000	18.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		2.00000	2,000	18.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		204.00000	204,000	20.90	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		489.00000	481,000	20.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		265.00000	265,000	19.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		350.00000	342,000	19.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		930.00000	938,000	16.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		15.00000	15,000	16.45	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,667.00000	1,674,000	19.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		2.00000	1,000	19.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		192.00000	191,000	21.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		527.00000	518,000	21.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		135.00000	129,000	17.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		450.00000	452,000	17.41	0.00	0	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		978.00000	985,000	16.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		13.00000	12,000	16.63	0.00	0	560

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	8.35	Call		105.00000	106,000	24.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		940.00000	933,000	24.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		125.00000	125,000	23.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		810.00000	802,000	23.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,418.00000	1,425,000	18.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		3.00000	2,000	18.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		480.00000	483,000	17.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		115.00000	110,000	17.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		663.00000	669,000	16.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		48.00000	46,000	16.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		514.00000	517,000	16.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		99.00000	94,000	16.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		883.00000	890,000	16.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		18.00000	17,000	16.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,319.00000	1,327,000	17.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		4.00000	4,000	17.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		112.00000	112,000	23.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		897.00000	889,000	23.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,026.00000	1,033,000	16.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		11.00000	10,000	16.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		623.00000	629,000	16.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		58.00000	56,000	16.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		248.00000	248,000	20.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		383.00000	375,000	20.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		100.00000	100,000	24.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		985.00000	977,000	24.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		118.00000	118,000	23.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		853.00000	845,000	23.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		218.00000	218,000	20.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		453.00000	445,000	20.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		549.00000	553,000	16.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		84.00000	80,000	16.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		141.00000	141,000	22.65	1,598,940.00	11,340	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		726.00000	718,000	22.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,468.00000	1,475,000	18.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		3.00000	2,000	18.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		169.00000	169,000	21.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		604.00000	596,000	21.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		283.00000	283,000	19.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		318.00000	310,000	19.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		133.00000	133,000	22.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		768.00000	760,000	22.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		707.00000	713,000	17.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		144.00000	139,000	17.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		674.00000	679,000	17.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		161.00000	155,000	17.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		741.00000	748,000	16.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		128.00000	124,000	16.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		732.00000	738,000	17.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		133.00000	128,000	17.00	0.00	0	1,000

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	7.15	Call		633.00000	638,000	17.31	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		184.00000	178,000	17.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		576.00000	579,000	17.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		227.00000	219,000	17.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		881.00000	890,000	16.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		82.00000	80,000	16.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		603.00000	607,000	17.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		204.00000	197,000	17.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		923.00000	932,000	16.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		74.00000	72,000	16.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		438.00000	440,000	19.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		389.00000	380,000	19.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		307.00000	307,000	20.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		658.00000	647,000	20.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		502.00000	504,000	18.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		303.00000	294,000	18.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		229.00000	230,000	22.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		930.00000	920,000	22.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		965.00000	974,000	16.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		66.00000	64,000	16.96	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		220.00000	221,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		971.00000	961,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		840.00000	848,000	16.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		91.00000	88,000	16.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		294.00000	294,000	20.94	294,000.00	1,000	3,500

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	8.00	Put		695.00000	684,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		665.00000	670,000	17.21	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		166.00000	160,000	17.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,008.00000	1,018,000	17.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		59.00000	58,000	17.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		479.00000	482,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		330.00000	322,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		248.00000	249,000	21.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		849.00000	839,000	21.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		335.00000	335,000	20.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		586.00000	575,000	20.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		698.00000	703,000	17.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		149.00000	143,000	17.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,052.00000	1,062,000	17.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		53.00000	52,000	17.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		350.00000	351,000	20.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		551.00000	541,000	20.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		282.00000	282,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		733.00000	722,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		320.00000	321,000	20.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		621.00000	611,000	20.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		259.00000	259,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		810.00000	799,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		525.00000	528,000	18.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		276.00000	268,000	18.10	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	7.30	Call		550.00000	553,000	17.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		251.00000	243,000	17.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		803.00000	810,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		104.00000	100,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		382.00000	384,000	19.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		483.00000	474,000	19.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		270.00000	270,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		771.00000	760,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		458.00000	460,000	18.79	460,000.00	1,000	3,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		359.00000	350,000	18.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,232.00000	1,242,000	17.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		33.00000	32,000	17.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,466.00000	1,477,000	17.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		17.00000	17,000	17.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		419.00000	420,000	19.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		420.00000	410,000	19.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		239.00000	239,000	21.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		890.00000	879,000	21.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,418.00000	1,429,000	17.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		19.00000	19,000	17.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		767.00000	774,000	16.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		118.00000	114,000	16.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		366.00000	367,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		517.00000	507,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		212.00000	212,000	22.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		1,013.00000	1,002,000	22.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,186.00000	1,196,000	17.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		37.00000	36,000	17.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		400.00000	402,000	19.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		451.00000	442,000	19.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,096.00000	1,106,000	17.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		47.00000	46,000	17.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,141.00000	1,151,000	17.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		42.00000	41,000	17.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,278.00000	1,289,000	17.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		29.00000	29,000	17.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,514.00000	1,525,000	18.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		15.00000	15,000	18.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		203.00000	204,000	22.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		1,054.00000	1,044,000	22.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		195.00000	196,000	23.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		1,096.00000	1,086,000	23.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		699.00000	709,000	17.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		271.00000	267,000	17.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		674.00000	681,000	17.65	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		296.00000	289,000	17.65	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		728.00000	738,000	17.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		250.00000	246,000	17.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		853.00000	860,000	17.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		294.00000	284,000	17.46	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	7.25	Call		826.00000	832,000	17.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		317.00000	306,000	17.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		882.00000	889,000	17.34	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		273.00000	263,000	17.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		340.00000	329,000	17.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		799.00000	805,000	17.70	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		736.00000	740,000	19.13	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		600.00000	587,000	19.13	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		717.00000	722,000	19.29	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		631.00000	619,000	19.29	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		755.00000	760,000	18.96	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		569.00000	557,000	18.96	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		794.00000	781,000	20.00	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		630.00000	634,000	20.00	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,338.00000	1,343,000	20.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,223.00000	1,220,000	20.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,320.00000	1,325,000	21.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,255.00000	1,252,000	21.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,357.00000	1,362,000	20.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,192.00000	1,189,000	20.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		909.00000	907,000	20.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,524.00000	1,530,000	20.09	0.00	0	200
Total \$ / R Option										4,379,020.00	32,240	318,888
Total \$ / R										942 688 967.80	157,096	620,555
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.42960	7.42310			0.00	0	254

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			7.52290	7.51550			0.00	0	481
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.60970	7.59870			0.00	0	0
Total \$ / R MAXI Future									0.00	0	735
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		32,437.00000	32,992,000	20.51	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		127.00000	32,000	20.51	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		27,567.00000	28,037,000	19.83	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		257.00000	77,000	19.83	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		37,371.00000	37,973,000	21.18	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		61.00000	13,000	21.18	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		501.00000	178,000	19.16	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		22,811.00000	23,138,000	19.16	0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		58,513.00000	59,018,000	16.67	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		6,963.00000	6,728,000	16.67	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		54,858.00000	55,292,000	16.82	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		8,308.00000	8,002,000	16.82	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		62,321.00000	62,889,000	16.52	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		5,771.00000	5,599,000	16.52	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		4,870.00000	5,970,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		0.00000	0,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		0.00000	970,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		130.00000	0,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		9,870.00000	10,970,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		0.00000	0,000		0.00	0	0
Total \$ / R MAXI Option									0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI										0.00	0	785
£ / R	On	19/09/2011	Foreign Exchange Future			11.73040	11.74020			10,064,683.20	858	15,333
£ / R	On	19/12/2011	Foreign Exchange Future			11.86680	11.87530			10,205,448.00	860	24,300
£ / R	On	19/03/2012	Foreign Exchange Future			11.99340	11.99750			0.00	0	5,428
£ / R	On	18/06/2012	Foreign Exchange Future			12.11300	12.11240			0.00	0	1,855
Total £ / R Future										20,270,131.20	1,718	46,916
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		257.00000	239,000	17.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		17.00000	9,000	17.16	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		214.00000	194,000	16.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		24.00000	14,000	16.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		302.00000	286,000	17.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		12.00000	6,000	17.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		135.00000	113,000	15.44	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		45.00000	33,000	15.44	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		10.00000	4,000	20.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		370.00000	374,000	20.07	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		0.00000	0,000	20.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		740.00000	730,000	20.26	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,240.00000	1,230,000	17.68	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		0.00000	0,000	17.68	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		790.00000	780,000	19.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		0.00000	0,000	19.95	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		2.00000	1,000	20.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		542.00000	531,000	20.61	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		890.00000	880,000	19.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		0.00000	0,000	19.33	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		1.00000	1,000	20.88	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		641.00000	631,000	20.88	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		592.00000	581,000	21.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		2.00000	1,000	21.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		30.00000	17,000	16.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		190.00000	187,000	16.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		72.00000	51,000	14.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		82.00000	71,000	14.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		54.00000	35,000	15.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		114.00000	105,000	15.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		493.00000	481,000	20.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		3.00000	1,000	20.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		990.00000	980,000	18.70	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		0.00000	0,000	18.70	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		101.00000	79,000	14.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		61.00000	49,000	14.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		40.00000	24,000	15.94	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		150.00000	144,000	15.94	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		1,090.00000	1,080,000	18.08	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		0.00000	0,000	18.08	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		520.00000	505,000	16.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		295.00000	288,000	16.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		495.00000	480,000	16.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		320.00000	313,000	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	19/12/2011	Foreign Exchange Option	11.60	Call		546.00000	531,000	16.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		271.00000	264,000	16.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		304.00000	291,000	17.95	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		629.00000	624,000	17.95	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		727.00000	713,000	15.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		152.00000	146,000	15.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		405.00000	391,000	16.92	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		430.00000	424,000	16.92	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		470.00000	456,000	16.50	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		345.00000	339,000	16.50	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,397.00000	1,389,000	15.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		22.00000	22,000	15.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,207.00000	1,198,000	14.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		32.00000	31,000	14.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		857.00000	857,000	16.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		310.00000	314,000	16.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		829.00000	829,000	16.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		332.00000	336,000	16.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		886.00000	885,000	16.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		289.00000	292,000	16.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		802.00000	802,000	16.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		355.00000	359,000	16.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		636.00000	636,000	17.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		539.00000	543,000	17.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,159.00000	1,158,000	15.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		162.00000	165,000	15.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		679.00000	679,000	17.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		482.00000	486,000	17.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		489.00000	489,000	18.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		792.00000	796,000	18.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		917.00000	917,000	16.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		270.00000	274,000	16.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,234.00000	1,233,000	15.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		137.00000	140,000	15.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		726.00000	726,000	16.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		429.00000	433,000	16.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,086.00000	1,085,000	15.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		189.00000	192,000	15.92	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		832.00000	841,000	16.89	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		570.00000	578,000	16.89	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		810.00000	819,000	17.00	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		598.00000	606,000	17.00	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		854.00000	863,000	16.78	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		542.00000	550,000	16.78	0.00	0	0
Total £ / R Option										0.00	0	18,595
Total £ / R										20 270 131.20	1,718	65,511
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09660	0.09670			0.00	0	12,230
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09790	0.09800			0.00	0	5,690
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09920	0.09930			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Future										0.00	0	17,920
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,670.00000	1,660,000	36.52	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	36.52	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		671.00000	660,000	26.39	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		1.00000	0,000	26.39	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,670.00000	2,660,000	22.34	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	22.34	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	54.32	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,330.00000	1,140,340,000	54.32	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,808.00000	1,798,000	19.99	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		8.00000	8,000	19.99	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		872.00000	858,000	16.80	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		72.00000	68,000	16.80	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,802.00000	2,792,000	25.52	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	25.52	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		930.00000	920,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		0.00000	0,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		0.00000	0,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		70.00000	80,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,930.00000	1,920,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000		0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	17,920
€ / R	On	19/09/2011	Foreign Exchange Future			10.23460	10.28210			32,720,016.20	3,197	52,928

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 Future			10.35430	10.40170			7,475,804.60	722	25,985
€ / R	On	19/03/2012	Foreign Exchange Future			10.46990	10.51240			18,322,325.00	1,750	10,751
€ / R	On	18/06/2012	Foreign Exchange Future			10.58310	10.61920			0.00	0	5,100
€ / R	On	17/09/2012	Foreign Exchange Future			10.69580	10.72550			2,673,950.00	250	250
Total € / R Future										61,192,095.80	5,919	95,014
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		632.00000	585,000	18.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		0.00000	0,000	18.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		582.00000	535,000	19.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		0.00000	0,000	19.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		682.00000	635,000	18.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		0.00000	0,000	18.42	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		1.00000	0,000	19.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		483.00000	435,000	19.25	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		144.00000	178,000	17.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		26.00000	13,000	17.14	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		982.00000	935,000	15.69	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		0.00000	0,000	15.69	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		83.00000	46,000	14.47	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		51.00000	61,000	14.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		289.00000	239,000	17.12	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		7.00000	4,000	17.12	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		4.00000	2,000	21.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		372.00000	417,000	21.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		882.00000	835,000	16.60	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		0.00000	0,000	16.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		9.00000	3,000	19.80	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		277.00000	318,000	19.80	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		6.00000	2,000	20.69	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		324.00000	367,000	20.69	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		13.00000	5,000	18.91	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		231.00000	270,000	18.91	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		0.00000	0,000	31.31	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		818.00000	865,000	31.31	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		0.00000	0,000	32.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		868.00000	915,000	32.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Call		0.00000	0,000	38.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Put		1,318.00000	1,365,000	38.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		1.00000	0,000	25.63	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		569.00000	615,000	25.63	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Call		38.00000	20,000	16.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Put		106.00000	135,000	16.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Call		117.00000	74,000	15.00	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Put		35.00000	39,000	15.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		701.00000	664,000	15.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		99.00000	110,000	15.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		664.00000	627,000	15.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		112.00000	123,000	15.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		740.00000	702,000	15.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		88.00000	98,000	15.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		562.00000	531,000	15.68	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	10.00	Put		160.00000	177,000	15.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		904.00000	862,000	15.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		52.00000	58,000	15.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,128.00000	1,082,000	15.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		26.00000	28,000	15.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,035.00000	992,000	15.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		33.00000	38,000	15.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		82.00000	77,000	21.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,430.00000	1,473,000	21.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		594.00000	562,000	15.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		142.00000	158,000	15.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		95.00000	88,000	21.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,293.00000	1,334,000	21.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		947.00000	905,000	15.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		45.00000	51,000	15.16	419,220.00	8,220	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		177.00000	165,000	18.95	1,356,300.00	8,220	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		775.00000	811,000	18.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		421.00000	395,000	16.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		269.00000	291,000	16.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		91.00000	84,000	21.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,339.00000	1,380,000	21.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		374.00000	350,000	16.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		322.00000	346,000	16.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		531.00000	501,000	15.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		179.00000	197,000	15.81	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	9.60	Call		861.00000	821,000	15.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		59.00000	67,000	15.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		143.00000	133,000	19.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		941.00000	979,000	19.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		474.00000	446,000	16.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		222.00000	242,000	16.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		0.00000	473,000	15.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		0.00000	219,000	15.94	600,060.00	2,740	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		0.00000	318,000	16.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		0.00000	372,000	16.46	1,019,280.00	2,740	2,740
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		705.00000	680,000	16.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		293.00000	310,000	16.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		678.00000	654,000	16.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		316.00000	334,000	16.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		733.00000	707,000	16.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		271.00000	287,000	16.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,515.00000	1,476,000	16.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		53.00000	56,000	16.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		626.00000	604,000	16.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		364.00000	384,000	16.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		896.00000	865,000	15.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		184.00000	195,000	15.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,560.00000	1,521,000	16.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		48.00000	51,000	16.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		827.00000	797,000	15.81	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	9.90	Put		215.00000	227,000	15.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		475.00000	457,000	17.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		563.00000	587,000	17.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		422.00000	406,000	17.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		660.00000	686,000	17.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		602.00000	580,000	16.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		390.00000	410,000	16.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		323.00000	310,000	18.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		911.00000	940,000	18.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		241.00000	232,000	19.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,229.00000	1,262,000	19.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		376.00000	361,000	18.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		764.00000	791,000	18.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		203.00000	195,000	20.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,441.00000	1,475,000	20.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		362.00000	347,000	18.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		800.00000	827,000	18.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,082.00000	1,048,000	15.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		120.00000	128,000	15.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		278.00000	267,000	19.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,066.00000	1,097,000	19.18	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		717.00000	698,000	16.56	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		498.00000	515,000	16.56	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		694.00000	676,000	16.66	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		525.00000	543,000	16.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		740.00000	721,000	16.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		471.00000	488,000	16.46	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		0.00000	713,000	17.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		0.00000	743,000	17.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		0.00000	690,000	17.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		0.00000	770,000	17.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		0.00000	736,000	17.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		0.00000	716,000	17.00	0.00	0	0
Total € / R Option										3,394,860.00	21,920	45,620
Total € / R										64 586 955.80	27,839	140,634
ANY DAY On	24/10/2011	Foreign Exchange Future				7.46500	7.45810			0.00	0	0
Total ANY DAY EXPIRY CAAG \$ Future										0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.70	Call			760.00000	768,000	16.12	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.70	Put			2.00000	3,000	16.12	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.75	Call			712.00000	719,000	16.16	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.75	Put			4.00000	4,000	16.16	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.65	Call			810.00000	817,000	16.58	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.65	Put			2.00000	2,000	16.58	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	7.00	Put			22.00000	21,000	16.34	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	7.00	Call			480.00000	486,000	16.34	0.00	0	14,286
ANY DAY On	24/10/2011	Foreign Exchange Option	7.40	Put			154.00000	147,000	18.56	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	7.40	Call			212.00000	212,000	18.56	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

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 Future			7.69450	7.63360			1,939,014.00	252	6,028
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.70830	7.64770			6,421,013.90	833	5,911
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.72760	7.66440			0.00	0	12,216
AU\$ / R	On	18/06/2012	Foreign Exchange Future			7.74760	7.68360			0.00	0	5,790
Total AU\$ / R Future										8,360,027.90	1,085	29,945
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		984.00000	1,045,000	26.17	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		0.00000	1,000	26.17	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		934.00000	995,000	25.29	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		0.00000	1,000	25.29	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		1,034.00000	1,095,000	27.05	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	1,000	27.05	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		144.00000	197,000	17.73	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		10.00000	3,000	17.73	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		190.00000	246,000	19.09	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		6.00000	2,000	19.09	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		634.00000	695,000	21.22	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		0.00000	1,000	21.22	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		434.00000	495,000	22.52	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		0.00000	1,000	22.52	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		102.00000	150,000	16.37	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		18.00000	6,000	16.37	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		484.00000	545,000	22.19	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		0.00000	1,000	22.19	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		2.00000	1,000	18.29	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		318.00000	257,000	18.29	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	6.75	Call		884.00000	945,000	24.41	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		0.00000	1,000	24.41	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		1.00000	1,000	19.49	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		367.00000	307,000	19.49	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		834.00000	895,000	23.53	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		0.00000	1,000	23.53	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		534.00000	595,000	21.87	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		0.00000	1,000	21.87	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		0.00000	0,000	22.09	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		516.00000	456,000	22.09	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		238.00000	295,000	20.45	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		4.00000	1,000	20.45	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		1.00000	0,000	20.70	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		417.00000	356,000	20.70	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,008.00000	1,069,000	17.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		10.00000	11,000	17.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		961.00000	1,018,000	16.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		13.00000	10,000	16.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,056.00000	1,117,000	17.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		8.00000	9,000	17.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		298.00000	335,000	14.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		150.00000	127,000	14.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		430.00000	476,000	14.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		82.00000	68,000	14.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		545.00000	592,000	13.82	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	7.25	Put		131.00000	114,000	13.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		511.00000	556,000	13.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		147.00000	128,000	13.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		581.00000	630,000	13.88	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		117.00000	102,000	13.88	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		448.00000	489,000	13.83	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		184.00000	161,000	13.83	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		779.00000	833,000	14.16	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		65.00000	55,000	14.16	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		273.00000	300,000	14.16	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		359.00000	322,000	14.16	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		419.00000	458,000	13.86	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		205.00000	180,000	13.86	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		738.00000	791,000	14.11	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		74.00000	63,000	14.11	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,477.00000	1,538,000	16.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		13.00000	10,000	16.82	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		389.00000	424,000	13.99	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		355.00000	326,000	13.99	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		368.00000	400,000	14.03	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		384.00000	352,000	14.03	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		413.00000	450,000	13.95	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		329.00000	302,000	13.95	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							8 360 027.90	1,085	29,945

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 Future			7.55140	7.51990			0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.63180	7.59930			0.00	0	10
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.70920	7.67320			0.00	0	0
Total CAD/ R Future										0.00	0	10
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		272.00000	302,000	17.17	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		2.00000	1,000	17.17	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		223.00000	252,000	16.45	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		3.00000	1,000	16.45	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		321.00000	351,000	17.89	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		1.00000	0,000	17.89	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		2.00000	1,000	18.62	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		282.00000	250,000	18.62	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		4.00000	3,000	17.47	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		234.00000	202,000	17.47	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		1.00000	1,000	19.78	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		331.00000	300,000	19.78	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		33.00000	36,000	12.84	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		63.00000	35,000	12.84	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		920.00000	951,000	15.49	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	15.49	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		620.00000	651,000	16.38	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		0.00000	0,000	16.38	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		1.00000	0,000	22.09	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		431.00000	399,000	22.09	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		412.00000	435,000	12.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		63.00000	53,000	12.27	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		377.00000	398,000	12.40	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		78.00000	66,000	12.40	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		450.00000	475,000	12.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		51.00000	43,000	12.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		187.00000	197,000	13.32	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		238.00000	215,000	13.32	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		807.00000	839,000	12.81	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		8.00000	7,000	12.81	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		206.00000	220,000	13.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		207.00000	188,000	13.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		758.00000	790,000	12.51	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		9.00000	8,000	12.51	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		312.00000	330,000	12.66	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		113.00000	98,000	12.66	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		711.00000	742,000	12.22	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		12.00000	10,000	12.22	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		282.00000	300,000	12.79	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		133.00000	118,000	12.79	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		123.00000	159,000		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		0.00000	0,000		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		73.00000	109,000		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		0.00000	0,000		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		173.00000	209,000		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDO On 19/09/2011 Foreign Exchange Future				0.00000				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			0.56850	0.54070				0.00	0	21,898
Total CF CANDO CAAE Future								0.00	0	21,898
Total CF CANDO CAAE								0.00	0	21,898
CHF / R On 19/09/2011 Foreign Exchange Future			8.48820	8.53210				0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Future			8.61650	8.66100				0.00	0	272
CHF / R On 19/03/2012 Foreign Exchange Future			8.74290	8.78240				0.00	0	0
Total CHF / R Future								0.00	0	272
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		882.00000	838,000	26.16		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		0.00000	0,000	26.16		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		832.00000	788,000	25.92		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		0.00000	0,000	25.92		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		932.00000	888,000	26.92		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		0.00000	0,000	26.92		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		156.00000	111,000	18.31		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		24.00000	23,000	18.31		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		2.00000	0,000	28.59		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		520.00000	562,000	28.59		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		2.00000	1,000	27.35		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		470.00000	513,000	27.35		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		732.00000	688,000	25.43	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		0.00000	0,000	25.43	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		3.00000	1,000	26.10	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		421.00000	463,000	26.10	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		9.00000	3,000	22.87	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		277.00000	315,000	22.87	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		6.00000	2,000	23.95	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		324.00000	364,000	23.95	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		1.00000	0,000	29.83	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		569.00000	612,000	29.83	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		1.00000	0,000	33.57	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		719.00000	762,000	33.57	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		682.00000	638,000	25.19	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		0.00000	0,000	25.19	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		530.00000	490,000	17.89	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		169.00000	174,000	17.89	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		500.00000	461,000	18.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		189.00000	195,000	18.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		561.00000	521,000	17.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		150.00000	155,000	17.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		419.00000	382,000	18.51	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		258.00000	266,000	18.51	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		630.00000	586,000	17.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		119.00000	120,000	17.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		824.00000	778,000	17.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		63.00000	62,000	17.31	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		394.00000	359,000	18.66	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		283.00000	293,000	18.66	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		260.00000	235,000	20.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		499.00000	519,000	20.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		150.00000	134,000	22.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		889.00000	918,000	22.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		196.00000	176,000	21.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		685.00000	710,000	21.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		445.00000	407,000	18.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		234.00000	241,000	18.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		743.00000	698,000	17.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		82.00000	82,000	17.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		953.00000	906,000	17.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		42.00000	40,000	17.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		292.00000	264,000	19.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		431.00000	448,000	19.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,045.00000	998,000	17.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		34.00000	32,000	17.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		329.00000	298,000	19.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		368.00000	382,000	19.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		246.00000	221,000	20.48	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		535.00000	555,000	20.48	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		370.00000	336,000	18.82	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		309.00000	320,000	18.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		142.00000	127,000	22.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		931.00000	961,000	22.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		186.00000	166,000	21.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		725.00000	750,000	21.67	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		182.00000	143,000		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		0.00000	0,000		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		132.00000	93,000		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		0.00000	0,000		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		232.00000	193,000		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		0.00000	0,000		0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	272
RAIN	On	19/09/2011	Foreign Exchange Future			14,966.08000	14,988.11000			0.00	0	0
RAIN	On	19/12/2011	Foreign Exchange Future			15,150.83000	15,171.20000			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			1.16380	1.16130			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.17890	1.17600			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.19470	1.19220			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		615.00000	638,000	24.07	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		2.00000	0,000	24.07	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		160.00000	160,000	16.96	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		47.00000	22,000	16.96	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	1.05	Call		1,113.00000	1,138,000	24.55		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		0.00000	0,000	24.55		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		896.00000	914,000	17.45		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		136.00000	125,000	17.45		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		584.00000	594,000	18.42		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		324.00000	305,000	18.42		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		1,302.00000	1,327,000	16.75		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		42.00000	38,000	16.75		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		0.00000	0,000			0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		78.00000	53,000			0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		0.00000	0,000			0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		578.00000	553,000			0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		422.00000	447,000			0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		0.00000	0,000			0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								1 028 132 202.70	133,578	536,765
Total Options								7 773 880.00	54,160	404,196
Grand Total:								1,035,906,082.70	187,738	940,961