

Currency Derivatives Daily MTM Report

Daily summary for: 30/06/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.86110	6.92650			215,514,012.10	31,411	330,247
\$ / R	On	19/12/2011			6.95450	7.02140			347,725.00	50	44,438
\$ / R	On	19/03/2012			7.05240	7.12050			119,890.80	17	13,385
\$ / R	On	18/06/2012			7.15730	7.22640			0.00	0	2,000
\$ / R	On	17/09/2012			7.26680	7.33570			0.00	0	0
\$ / R	On	14/12/2012			7.37330	7.44170			0.00	0	0
\$ / R	On	12/12/2014			8.35500	8.41520			0.00	0	0
Total \$ / R Future									215,981,627.90	31,478	390,070
\$ / R	On	19/09/2011	8.05	Call		25.00000	20,000	21.97	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,149.00000	1,209,000	21.97	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		23.00000	19,000	22.27	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,197.00000	1,258,000	22.27	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		27.00000	22,000	21.68	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,101.00000	1,161,000	21.68	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		911.00000	969,000	20.49	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		37.00000	30,000	20.49	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		76.00000	63,000	18.13	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		550.00000	602,000	18.13	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		265.00000	224,000	14.91	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		139.00000	163,000	14.91	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		209.00000	177,000	15.17	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		183.00000	216,000	15.17	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		593.00000	646,000	18.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		69.00000	57,000	18.42	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		726.00000	782,000	19.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		52.00000	43,000	19.31	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		329.00000	282,000	15.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		103.00000	121,000	15.00	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		74.00000	88,000	15.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		400.00000	349,000	15.08	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		312.00000	355,000	16.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		138.00000	116,000	16.35	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,877.00000	2,941,000	30.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		3.00000	2,000	30.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		466.00000	516,000	17.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		92.00000	77,000	17.53	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		386.00000	433,000	16.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		112.00000	94,000	16.94	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		62.00000	74,000	15.13	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		438.00000	385,000	15.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		296.00000	252,000	14.96	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	6.75	Put		120.00000	141,000	14.96	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		160.00000	186,000	14.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		236.00000	197,000	14.87	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		636.00000	691,000	18.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		62.00000	52,000	18.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		188.00000	159,000	15.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		212.00000	248,000	15.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		47.00000	39,000	19.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		771.00000	828,000	19.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		124.00000	104,000	16.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		348.00000	393,000	16.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		170.00000	143,000	15.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		244.00000	282,000	15.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		561.00000	503,000	15.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		35.00000	42,000	15.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		40.00000	33,000	20.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		864.00000	922,000	20.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,178.00000	1,113,000	16.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		2.00000	2,000	16.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		102.00000	85,000	17.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		426.00000	474,000	17.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		0.00000	47,000	19.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		0.00000	736,000	19.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		0.00000	1,063,000	16.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	2,000	16.02	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	7.35	Call		194.00000	174,000	17.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		523.00000	570,000	17.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		182.00000	163,000	17.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		561.00000	609,000	17.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		207.00000	185,000	16.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		486.00000	531,000	16.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		175.00000	197,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		446.00000	401,000	15.34	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,069.00000	1,127,000	19.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		90.00000	81,000	19.90	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		286.00000	322,000	15.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		307.00000	276,000	15.61	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		450.00000	494,000	16.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		221.00000	198,000	16.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		905.00000	844,000	15.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		34.00000	40,000	15.16	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		640.00000	690,000	17.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		161.00000	144,000	17.75	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		656.00000	601,000	15.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		85.00000	97,000	15.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		695.00000	639,000	15.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		74.00000	85,000	15.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		819.00000	759,000	15.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		48.00000	55,000	15.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		86.00000	77,000	20.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,115.00000	1,173,000	20.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,089.00000	1,024,000	15.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		18.00000	20,000	15.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		171.00000	153,000	17.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		600.00000	649,000	17.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		478.00000	431,000	15.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		157.00000	177,000	15.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		415.00000	373,000	15.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		194.00000	219,000	15.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		101.00000	90,000	19.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		980.00000	1,036,000	19.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		126.00000	113,000	18.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		805.00000	859,000	18.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		0.00000	346,000	15.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	242,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		415.00000	376,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		331.00000	360,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		391.00000	356,000	15.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		357.00000	390,000	15.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		440.00000	400,000	15.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		306.00000	334,000	15.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		433.00000	393,000	15.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		313.00000	341,000	15.41	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		365.00000	333,000	15.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		395.00000	431,000	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	19/03/2012	Foreign Exchange Option	7.25	Call		329.00000	300,000	16.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		459.00000	498,000	16.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		544.00000	498,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		224.00000	246,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		346.00000	316,000	15.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		426.00000	464,000	15.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		575.00000	527,000	15.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		205.00000	225,000	15.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		244.00000	221,000	17.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		674.00000	719,000	17.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		168.00000	152,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		998.00000	1,050,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		282.00000	257,000	16.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		562.00000	605,000	16.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		125.00000	114,000	19.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,305.00000	1,362,000	19.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		0.00000	558,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		0.00000	206,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		0.00000	109,000	20.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		0.00000	1,407,000	20.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		0.00000	470,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		0.00000	268,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		0.00000	146,000	18.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		0.00000	1,094,000	18.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		440.00000	408,000	16.01	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	7.25	Put		464.00000	501,000	16.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		422.00000	391,000	16.16	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		496.00000	534,000	16.16	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		459.00000	426,000	15.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		433.00000	469,000	15.86	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		579.00000	540,000	15.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		443.00000	473,000	15.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		556.00000	519,000	15.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		470.00000	502,000	15.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		603.00000	563,000	15.85	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		417.00000	446,000	15.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		498.00000	533,000	16.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		534.00000	500,000	16.11	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		496.00000	467,000	17.00	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		754.00000	794,000	17.00	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		480.00000	453,000	17.12	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		788.00000	830,000	17.12	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		511.00000	482,000	16.88	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		719.00000	759,000	16.88	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		971.00000	1,016,000	17.72	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		413.00000	389,000	17.72	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,080.00000	1,049,000	18.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,165.00000	1,194,000	18.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,063.00000	1,033,000	18.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,198.00000	1,228,000	18.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,097.00000	1,066,000	17.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,132.00000	1,161,000	17.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		850.00000	875,000	17.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,265.00000	1,230,000	17.27	0.00	0	200
Total \$ / R Option										0.00	0	152,149
Total \$ / R										215,981,627.90	31,478	542,219
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				6.86110	6.92650			198,971.90	29	321
\$ / R MAXOn	19/12/2011	Foreign Exchange Future				6.95450	7.02140			0.00	0	20
Total \$ / R MAXI Future										198,971.90	29	341
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			13,793.00000	11,581,000	16.35	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			31,143.00000	35,471,000	16.35	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			12,448.00000	10,426,000	16.65	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put			34,798.00000	39,316,000	16.65	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call			15,292.00000	12,874,000	16.05	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put			27,642.00000	31,764,000	16.05	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call			30,684.00000	27,592,000	15.61	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put			28,544.00000	32,142,000	15.61	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call			28,711.00000	25,793,000	15.82	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put			31,571.00000	35,343,000	15.82	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call			33,189.00000	29,523,000	15.40	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put			26,049.00000	29,073,000	15.40	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										198,971.90	29	341
£ / R	On	19/09/2011	Foreign Exchange Future			10.99550	11.08830			97,651,035.50	8,881	40,262

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			11.13300	11.22840			8,483,346.00	762	9,960
£ / R	On	19/03/2012	Foreign Exchange Future			11.27660	11.37380			8,604,045.80	763	2,759
£ / R	On	18/06/2012	Foreign Exchange Future			11.42800	11.52740			0.00	0	0
Total £ / R Future										114,738,427.30	10,406	52,981
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		140.00000	114,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		552.00000	619,000	14.26	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		129.00000	104,000	14.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		591.00000	659,000	14.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		152.00000	124,000	14.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		514.00000	579,000	14.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		109.00000	88,000	14.65	0.00	0	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		671.00000	743,000	14.65	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		51.00000	40,000	15.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,063.00000	1,145,000	15.82	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		234.00000	270,000	12.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		322.00000	265,000	12.96	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		661.00000	583,000	13.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		73.00000	88,000	13.10	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		349.00000	291,000	12.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		211.00000	246,000	12.97	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		342.00000	396,000	13.48	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		230.00000	191,000	13.48	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		409.00000	346,000	13.00	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		171.00000	201,000	13.00	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		282.00000	330,000	13.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		270.00000	225,000	13.22	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		250.00000	207,000	13.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		312.00000	362,000	13.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		71.00000	57,000	15.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		883.00000	962,000	15.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		92.00000	74,000	14.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		754.00000	829,000	14.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		84.00000	68,000	15.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		796.00000	873,000	15.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		212.00000	175,000	13.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		374.00000	430,000	13.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		475.00000	407,000	13.03	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		137.00000	162,000	13.03	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		0.00000	80,000	14.78	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		0.00000	785,000	14.78	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		0.00000	62,000	15.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		0.00000	917,000	15.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		0.00000	473,000	13.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		0.00000	128,000	13.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		291.00000	256,000	15.09	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		713.00000	773,000	15.09	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		277.00000	244,000	15.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		749.00000	811,000	15.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		305.00000	270,000	14.99	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		677.00000	737,000	14.99	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	12.20	Call		171.00000	149,000	16.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,143.00000	1,216,000	16.19	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		408.00000	363,000	14.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		480.00000	530,000	14.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		228.00000	200,000	15.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		900.00000	967,000	15.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		264.00000	232,000	15.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		786.00000	849,000	15.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		0.00000	800,000	13.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		0.00000	167,000	13.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		0.00000	666,000	13.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		0.00000	233,000	13.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		527.00000	484,000	14.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		603.00000	657,000	14.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		508.00000	467,000	14.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		634.00000	690,000	14.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		546.00000	503,000	14.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		572.00000	626,000	14.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		489.00000	449,000	14.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		665.00000	722,000	14.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		378.00000	346,000	15.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		904.00000	969,000	15.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		747.00000	688,000	14.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		373.00000	411,000	14.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		407.00000	373,000	15.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		833.00000	896,000	15.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		283.00000	259,000	16.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,209.00000	1,282,000	16.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		0.00000	522,000	14.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		0.00000	595,000	14.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		0.00000	743,000	14.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		0.00000	366,000	14.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		0.00000	402,000	15.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		0.00000	825,000	15.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		0.00000	635,000	14.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		0.00000	458,000	14.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		551.00000	507,000	15.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		874.00000	929,000	15.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		534.00000	492,000	15.35	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		907.00000	964,000	15.35	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		567.00000	523,000	15.20	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		840.00000	895,000	15.20	0.00	0	0
Total £ / R Option										0.00	0	22,300
Total £ / R										114,738,427.30	10,406	75,281
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08500	0.08570			0.00	0	12,348
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08620	0.08690			0.00	0	0
Total ¥ / R Future										0.00	0	12,348
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		627.00000	570,000	15.64	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		57.00000	70,000	15.64	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	0.09	Call		153.00000	134,000	19.75	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		583.00000	634,000	19.75	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,571.00000	1,501,000	16.53	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	16.53	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	24.91	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,430.00000	1,141,500,000	24.91	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		815.00000	763,000	16.43	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		125.00000	143,000	16.43	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		331.00000	307,000	19.60	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		641.00000	687,000	19.60	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,696.00000	1,628,000	15.43	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		6.00000	8,000	15.43	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,348
€ / R	On	19/09/2011	Foreign Exchange Future			9.91910	9.94170			82,308,691.80	8,298	58,918
€ / R	On	19/12/2011	Foreign Exchange Future			10.02600	10.05030			2,927,592.00	292	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			10.13730	10.16290			45,617,850.00	4,500	5,000
Total € / R Future										130,854,133.80	13,090	68,846
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		403.00000	384,000	12.19	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		111.00000	115,000	12.19	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		369.00000	350,000	12.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		127.00000	131,000	12.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		438.00000	419,000	12.22	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		96.00000	100,000	12.22	0.00	0	2,065

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	9.80	Put		164.00000	169,000	12.08	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		306.00000	288,000	12.08	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		547.00000	563,000	13.26	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		89.00000	82,000	13.26	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		678.00000	658,000	12.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		36.00000	39,000	12.43	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		123.00000	114,000	12.89	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		431.00000	445,000	12.89	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		204.00000	191,000	12.26	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		262.00000	272,000	12.26	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		52.00000	47,000	13.88	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		760.00000	778,000	13.88	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		594.00000	573,000	12.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		52.00000	54,000	12.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		65.00000	59,000	13.63	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		673.00000	690,000	13.63	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		0.00000	53,000	13.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		0.00000	734,000	13.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		495.00000	478,000	13.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		245.00000	252,000	13.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		466.00000	449,000	13.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		266.00000	273,000	13.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		525.00000	507,000	13.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		225.00000	231,000	13.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		387.00000	371,000	13.05	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		337.00000	345,000	13.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		655.00000	636,000	12.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		155.00000	160,000	12.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		841.00000	820,000	12.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		91.00000	94,000	12.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		0.00000	744,000	12.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		0.00000	118,000	12.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		494.00000	476,000	13.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		431.00000	439,000	13.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		470.00000	453,000	13.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		457.00000	466,000	13.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		518.00000	500,000	13.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		405.00000	413,000	13.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,197.00000	1,171,000	13.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		84.00000	84,000	13.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		431.00000	414,000	13.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		518.00000	527,000	13.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		655.00000	634,000	13.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		292.00000	297,000	13.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,240.00000	1,215,000	13.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		77.00000	78,000	13.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		598.00000	578,000	13.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		335.00000	341,000	13.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		0.00000	305,000	14.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		0.00000	768,000	14.34	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R Option									0.00	0	23,700
Total € / R									130,854,133.80	13,090	92,546
AU\$ / R	On	19/09/2011			7.27500	7.29490			4,874,250.00	670	25,316
AU\$ / R	On	19/12/2011			7.29080	7.31280			0.00	0	1,089
AU\$ / R	On	19/03/2012			7.31070	7.33450			0.00	0	0
Total AU\$ / R Future									4,874,250.00	670	26,405
AU\$ / R	On	19/09/2011				660.00000	640,000	13.31	0.00	0	0
AU\$ / R	On	19/09/2011				15.00000	15,000	13.31	0.00	0	0
AU\$ / R	On	19/09/2011				613.00000	593,000	13.10	0.00	0	0
AU\$ / R	On	19/09/2011				18.00000	18,000	13.10	0.00	0	0
AU\$ / R	On	19/09/2011				707.00000	687,000	13.52	0.00	0	0
AU\$ / R	On	19/09/2011				12.00000	12,000	13.52	0.00	0	0
AU\$ / R	On	19/09/2011				81.00000	75,000	11.79	0.00	0	0
AU\$ / R	On	19/09/2011				286.00000	300,000	11.79	0.00	0	0
AU\$ / R	On	19/09/2011				94.00000	88,000	11.59	0.00	0	0
AU\$ / R	On	19/09/2011				249.00000	263,000	11.59	0.00	0	0
AU\$ / R	On	19/09/2011				351.00000	333,000	11.85	0.00	0	0
AU\$ / R	On	19/09/2011				56.00000	58,000	11.85	0.00	0	0
AU\$ / R	On	19/09/2011				207.00000	190,000	11.01	0.00	0	0
AU\$ / R	On	19/09/2011				112.00000	115,000	11.01	0.00	0	0
AU\$ / R	On	19/09/2011				69.00000	64,000	11.98	0.00	0	0
AU\$ / R	On	19/09/2011				324.00000	339,000	11.98	0.00	0	0
AU\$ / R	On	19/09/2011				240.00000	223,000	11.22	0.00	0	0
AU\$ / R	On	19/09/2011				95.00000	98,000	11.22	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		20.00000	18,000	13.56	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		675.00000	693,000	13.56	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		567.00000	547,000	12.89	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		22.00000	22,000	12.89	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		17.00000	16,000	13.75	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		722.00000	741,000	13.75	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		699.00000	679,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		36.00000	38,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		656.00000	636,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		43.00000	45,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		742.00000	722,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		29.00000	31,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		162.00000	153,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		349.00000	362,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		227.00000	215,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		214.00000	224,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		324.00000	311,000	11.36	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		240.00000	250,000	11.36	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		297.00000	286,000	11.35	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		263.00000	275,000	11.35	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		352.00000	338,000	11.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		218.00000	227,000	11.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		257.00000	247,000	11.62	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		323.00000	336,000	11.62	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		511.00000	494,000	11.48	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	6.95	Put		127.00000	133,000	11.48		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		154.00000	147,000	12.56		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		570.00000	586,000	12.56		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		0.00000	229,000	11.75		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		0.00000	368,000	11.75		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		0.00000	460,000	11.46		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		0.00000	149,000	11.46		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								4,874,250.00	670	26,405
CAD/ R On 19/09/2011 Foreign Exchange Future			7.09390	7.12270				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.17390	7.20460				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		105.00000	91,000	11.67		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		232.00000	247,000	11.67		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		90.00000	78,000	11.83		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		267.00000	284,000	11.83		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		123.00000	107,000	11.51		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		200.00000	213,000	11.51		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		17.00000	14,000	13.42		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		694.00000	720,000	13.42		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		20.00000	16,000	13.26		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		647.00000	672,000	13.26		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Call		0.00000	12,000	13.58		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Put		0.00000	768,000	13.58		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	7.55	Call		0.00000	33,000	12.62	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		0.00000	489,000	12.62	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		222.00000	208,000	12.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		267.00000	284,000	12.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		204.00000	190,000	12.51	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		299.00000	316,000	12.51	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		242.00000	227,000	12.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		237.00000	253,000	12.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		110.00000	102,000	13.66	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		555.00000	578,000	13.66	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		496.00000	469,000	12.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		91.00000	95,000	12.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		0.00000	111,000	13.50	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		0.00000	537,000	13.50	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		0.00000	433,000	12.33	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	109,000	12.33	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		0.00000	159,000	12.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		0.00000	385,000	12.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		0.00000	398,000	12.28	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	124,000	12.28	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		0.00000	145,000	13.01	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		0.00000	421,000	13.01	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										0.00	0	0
CF CANDO	On	19/09/2011	Foreign Exchange Future			0.03250	0.02840			0.00	0	22,388

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			0.11120	0.12850				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			8.15110	8.28980				0.00	0	960
CHF / R On 19/12/2011 Foreign Exchange Future			8.26870	8.41100				0.00	0	50
Total CHF / R Future								0.00	0	1,010
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		679.00000	559,000	15.13		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		39.00000	58,000	15.13		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		636.00000	519,000	15.12		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		46.00000	68,000	15.12		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		722.00000	600,000	15.15		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		32.00000	49,000	15.15		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		195.00000	141,000	15.77		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		305.00000	390,000	15.77		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		53.00000	36,000	17.72		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		813.00000	935,000	17.72		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		59.00000	40,000	17.57		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		769.00000	889,000	17.57		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		555.00000	444,000	15.10		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		65.00000	93,000	15.10		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		0.00000	44,000	17.42		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		0.00000	843,000	17.42		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	8.80	Call		0.00000	61,000	16.97	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		0.00000	710,000	16.97	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		0.00000	55,000	17.12	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		0.00000	754,000	17.12	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		412.00000	337,000	15.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		301.00000	368,000	15.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		388.00000	318,000	15.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		327.00000	399,000	15.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		438.00000	358,000	15.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		277.00000	339,000	15.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		326.00000	267,000	16.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		415.00000	498,000	16.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		492.00000	405,000	15.24	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		231.00000	286,000	15.24	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		648.00000	545,000	14.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		137.00000	176,000	14.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		308.00000	252,000	16.32	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		447.00000	533,000	16.32	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		208.00000	168,000	17.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		697.00000	799,000	17.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		121.00000	98,000	18.94	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		1,110.00000	1,229,000	18.94	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		158.00000	128,000	18.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		897.00000	1,009,000	18.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		0.00000	283,000	16.01	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	8.45	Put		0.00000	464,000	16.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		0.00000	485,000	15.00	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		0.00000	216,000	15.00	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		0.00000	644,000	14.60	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		0.00000	125,000	14.60	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		0.00000	188,000	17.09	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		0.00000	719,000	17.09	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		0.00000	716,000	14.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		0.00000	97,000	14.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		0.00000	211,000	16.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		0.00000	642,000	16.78	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	1,010
RAIN	On	19/09/2011	Foreign Exchange Future			13,995.94000	14,082.40000			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			1.06220	1.07220			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.07980	1.09030			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		198.00000	163,000	15.60	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		476.00000	541,000	15.60	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		95.00000	76,000	17.07	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		873.00000	954,000	17.07	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		408.00000	346,000	14.14	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	Put		186.00000	224,000	14.14	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		417.00000	369,000	15.51	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		514.00000	571,000	15.51	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		265.00000	233,000	16.67	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		862.00000	935,000	16.67	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		656.00000	588,000	14.48	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		253.00000	290,000	14.48	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							466,647,410.90	55,673	596,287
Total Options							0.00	0	198,149
Grand Total:							466,647,410.90	55,673	794,436