



Currency Derivatives Daily MTM Report

Daily summary for: 12/08/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/09/2011 Foreign Exchange Future			7.23900	7.26160			236,273,721.00	32,639	233,718
\$ / R On 19/12/2011 Foreign Exchange Future			7.33360	7.35670			9,321,005.60	1,271	61,509
\$ / R On 19/03/2012 Foreign Exchange Future			7.42720	7.45120			839,273.60	113	17,956
\$ / R On 18/06/2012 Foreign Exchange Future			7.52220	7.54640			0.00	0	2,009
\$ / R On 17/09/2012 Foreign Exchange Future			7.62160	7.64550			0.00	0	416
\$ / R On 14/12/2012 Foreign Exchange Future			7.72090	7.74470			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			8.68340	8.70510			0.00	0	0
Total \$ / R Future							246,434,000.20	34,023	315,608
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		38.00000	25,000	24.54	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		826.00000	836,000	24.54	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Call		34.00000	22,000	24.82	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Put		872.00000	883,000	24.82	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		42.00000	28,000	24.26	0.00	0	3,000
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		780.00000	789,000	24.26	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Put		602.00000	608,000	23.15	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Call		64.00000	47,000	23.15	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		153.00000	127,000	20.93	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		291.00000	288,000	20.93	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		503.00000	475,000	19.34	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		41.00000	36,000	19.34	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		425.00000	396,000	19.51	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		63.00000	57,000	19.51	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		325.00000	323,000	21.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		137.00000	112,000	21.21	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		437.00000	438,000	22.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		99.00000	77,000	22.04	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		587.00000	561,000	19.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		25.00000	22,000	19.17	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		15.00000	12,000	19.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		677.00000	651,000	19.00	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		128.00000	122,000	19.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		290.00000	261,000	19.85	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,539.00000	2,561,000	31.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		1.00000	0,000	31.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		227.00000	223,000	20.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		189.00000	162,000	20.38	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		172.00000	167,000	20.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		234.00000	206,000	20.01	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		11.00000	9,000	18.92	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		723.00000	698,000	18.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		545.00000	517,000	19.26	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		33.00000	28,000	19.26	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		51.00000	46,000	19.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		463.00000	435,000	19.43	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		361.00000	360,000	21.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		123.00000	99,000	21.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		388.00000	359,000	19.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		76.00000	70,000	19.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		89.00000	68,000	22.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		477.00000	479,000	22.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		261.00000	232,000	19.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		149.00000	143,000	19.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		354.00000	324,000	19.68	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		92.00000	85,000	19.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		866.00000	842,000	18.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		4.00000	3,000	18.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		72.00000	53,000	22.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		560.00000	564,000	22.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,512.00000	1,489,000	19.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	19.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		210.00000	182,000	20.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		198.00000	193,000	20.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		110.00000	88,000	21.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		398.00000	399,000	21.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,462.00000	1,439,000	19.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	19.80	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		31.00000	20,000	25.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		919.00000	931,000	25.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,412.00000	1,389,000	19.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	19.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		80.00000	60,000	22.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		518.00000	521,000	22.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		964.00000	940,000	18.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		2.00000	1,000	18.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,562.00000	1,539,000	20.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	20.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		321.00000	292,000	19.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		109.00000	103,000	19.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		632.00000	605,000	19.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		20.00000	16,000	19.09	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		170.00000	143,000	20.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		258.00000	254,000	20.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		52.00000	36,000	23.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		690.00000	697,000	23.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		355.00000	327,000	19.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		348.00000	343,000	19.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		336.00000	308,000	19.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		379.00000	374,000	19.48	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		377.00000	348,000	19.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		320.00000	314,000	19.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		96.00000	83,000	17.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		703.00000	667,000	17.12	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		817.00000	820,000	22.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		174.00000	154,000	22.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		179.00000	167,000	18.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		536.00000	501,000	18.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		294.00000	286,000	18.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		401.00000	370,000	18.90	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,221.00000	1,194,000	16.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		14.00000	10,000	16.63	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		443.00000	439,000	19.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		300.00000	273,000	19.93	546,000.00	2,000	1,500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		943.00000	911,000	16.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		36.00000	27,000	16.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		987.00000	955,000	15.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		30.00000	21,000	15.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,126.00000	1,097,000	16.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		19.00000	13,000	16.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		165.00000	146,000	22.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		858.00000	862,000	22.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,415.00000	1,389,000	17.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		8.00000	5,000	17.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		317.00000	290,000	19.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		410.00000	406,000	19.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		740.00000	705,000	16.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		83.00000	71,000	16.94	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		667.00000	631,000	17.30	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		110.00000	97,000	17.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		193.00000	172,000	21.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		736.00000	738,000	21.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		240.00000	216,000	20.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		583.00000	582,000	20.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		632.00000	597,000	17.48	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		125.00000	113,000	17.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,078.00000	1,048,000	15.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		21.00000	14,000	15.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,031.00000	1,000,000	15.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		24.00000	16,000	15.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,367.00000	1,340,000	17.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		10.00000	6,000	17.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		215.00000	193,000	21.27	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		658.00000	659,000	21.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		268.00000	243,000	20.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		511.00000	509,000	20.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		818.00000	784,000	16.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		61.00000	50,000	16.59	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,513.00000	1,488,000	18.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		6.00000	4,000	18.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		204.00000	182,000	21.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		697.00000	698,000	21.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		268.00000	260,000	18.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		425.00000	394,000	18.72	394,000.00	1,000	6,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		859.00000	825,000	16.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		52.00000	41,000	16.41	0.00	0	560
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		654.00000	621,000	17.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		239.00000	230,000	17.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		626.00000	593,000	17.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		261.00000	252,000	17.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		684.00000	650,000	17.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		219.00000	209,000	17.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		675.00000	642,000	17.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		224.00000	215,000	17.54	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		591.00000	558,000	17.95	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		290.00000	281,000	17.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		541.00000	509,000	18.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		340.00000	332,000	18.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		802.00000	768,000	16.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		151.00000	141,000	16.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		565.00000	533,000	18.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		314.00000	306,000	18.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		837.00000	803,000	16.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		136.00000	126,000	16.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		414.00000	386,000	19.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		513.00000	509,000	19.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		296.00000	273,000	20.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		795.00000	796,000	20.63	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	7.40	Call		472.00000	441,000	18.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		421.00000	414,000	18.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		225.00000	206,000	21.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,074.00000	1,079,000	21.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		872.00000	838,000	16.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		121.00000	111,000	16.70	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		217.00000	198,000	22.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,116.00000	1,121,000	22.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		769.00000	735,000	17.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		168.00000	158,000	17.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		284.00000	262,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		833.00000	835,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		618.00000	585,000	17.81	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		267.00000	258,000	17.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		909.00000	875,000	16.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		108.00000	98,000	16.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		451.00000	422,000	18.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		450.00000	445,000	18.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		243.00000	223,000	21.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		992.00000	996,000	21.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		321.00000	297,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		720.00000	720,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		646.00000	613,000	17.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		245.00000	236,000	17.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		946.00000	913,000	16.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		95.00000	86,000	16.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		335.00000	310,000	20.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		684.00000	683,000	20.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		273.00000	251,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		872.00000	874,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		308.00000	285,000	20.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		757.00000	758,000	20.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		252.00000	232,000	21.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		951.00000	955,000	21.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		494.00000	463,000	18.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		393.00000	386,000	18.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		517.00000	485,000	18.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		366.00000	358,000	18.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		737.00000	702,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		186.00000	175,000	17.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		658.00000	630,000	17.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		362.00000	358,000	17.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		634.00000	606,000	17.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		388.00000	384,000	17.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		683.00000	654,000	17.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		337.00000	332,000	17.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		804.00000	777,000	17.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		359.00000	355,000	17.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		778.00000	752,000	17.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		383.00000	380,000	17.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		830.00000	803,000	17.30	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		335.00000	331,000	17.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		409.00000	406,000	17.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		754.00000	728,000	17.71	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		705.00000	677,000	18.73	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		660.00000	656,000	18.73	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		686.00000	658,000	18.85	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		691.00000	687,000	18.85	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		724.00000	695,000	18.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		629.00000	624,000	18.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		856.00000	854,000	19.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		601.00000	575,000	19.46	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,383.00000	1,331,000	19.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,178.00000	1,148,000	19.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,366.00000	1,315,000	19.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,211.00000	1,182,000	19.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,400.00000	1,348,000	19.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,145.00000	1,115,000	19.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		868.00000	834,000	18.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,573.00000	1,517,000	18.91	0.00	0	200
Total \$ / R Option										940,000.00	3,000	266,048
Total \$ / R										247,374,000.20	37,023	581,656
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.23900	7.26160			217,170.00	30	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.33360	7.35670			36,668.00	5	31

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future										253,838.00	35	480
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		28,994.00000	26,095,000	19.85		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		12,834.00000	12,195,000	19.85		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		26,115.00000	23,245,000	19.93		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		14,955.00000	14,345,000	19.93		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		32,074.00000	29,163,000	19.76		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		10,914.00000	10,263,000	19.76		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		17,277.00000	16,712,000	20.01		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		23,437.00000	20,612,000	20.01		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		53,571.00000	50,124,000	18.01		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		17,901.00000	16,764,000	18.01		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		50,615.00000	47,227,000	18.19		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		19,945.00000	18,867,000	18.19		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		56,656.00000	53,163,000	17.83		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		15,986.00000	14,803,000	17.83		0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										253,838.00	35	530
£ / R	On 19/09/2011	Foreign Exchange Future			11.77920	11.77880				6,914,390.40	587	22,597
£ / R	On 19/12/2011	Foreign Exchange Future			11.92300	11.92350				27,148,671.00	2,277	12,182
£ / R	On 19/03/2012	Foreign Exchange Future			12.06590	12.06950				0.00	0	2,862
£ / R	On 18/06/2012	Foreign Exchange Future			12.20820	12.21310				0.00	0	0
Total £ / R Future										34,063,061.40	2,864	37,641
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		403.00000	401,000	15.72		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		124.00000	122,000	15.72		0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		370.00000	368,000	15.68	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		141.00000	139,000	15.68	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		438.00000	436,000	15.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		109.00000	107,000	15.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		309.00000	306,000	15.61	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		180.00000	177,000	15.61	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		130.00000	124,000	16.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		451.00000	445,000	16.47	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		27.00000	26,000	16.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		806.00000	805,000	16.10	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,285.00000	1,285,000	18.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		6.00000	6,000	18.18	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		851.00000	851,000	16.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		22.00000	22,000	16.13	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		53.00000	51,000	15.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		632.00000	630,000	15.95	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		944.00000	944,000	16.21	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		15.00000	15,000	16.21	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		38.00000	37,000	16.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		717.00000	716,000	16.02	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		674.00000	673,000	15.98	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		45.00000	44,000	15.98	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		192.00000	185,000	15.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		313.00000	306,000	15.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		253.00000	250,000	15.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		224.00000	221,000	15.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		231.00000	225,000	15.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		252.00000	246,000	15.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		591.00000	589,000	15.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		62.00000	60,000	15.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		1,039.00000	1,040,000	16.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		10.00000	11,000	16.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		280.00000	277,000	15.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		201.00000	198,000	15.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		211.00000	204,000	15.66	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		282.00000	275,000	15.66	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		1,137.00000	1,138,000	17.21	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		8.00000	9,000	17.21	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		559.00000	554,000	14.40	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		286.00000	281,000	14.40	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		531.00000	526,000	14.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		308.00000	303,000	14.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		587.00000	583,000	14.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		264.00000	260,000	14.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		318.00000	313,000	15.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		595.00000	590,000	15.30	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		780.00000	777,000	14.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		157.00000	154,000	14.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		431.00000	424,000	14.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		408.00000	401,000	14.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		505.00000	499,000	14.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		332.00000	326,000	14.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,459.00000	1,459,000	15.10	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		36.00000	36,000	15.10	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,273.00000	1,271,000	14.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		50.00000	48,000	14.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		879.00000	875,000	13.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		260.00000	259,000	13.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		848.00000	843,000	14.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		279.00000	277,000	14.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		911.00000	907,000	13.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		242.00000	241,000	13.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		817.00000	813,000	14.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		298.00000	297,000	14.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		626.00000	620,000	14.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		457.00000	454,000	14.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,199.00000	1,196,000	13.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		130.00000	130,000	13.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		677.00000	671,000	14.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		408.00000	405,000	14.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		463.00000	457,000	15.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		694.00000	691,000	15.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		944.00000	940,000	13.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		225.00000	224,000	13.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,282.00000	1,279,000	13.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		113.00000	113,000	13.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		731.00000	725,000	14.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		362.00000	359,000	14.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,121.00000	1,117,000	13.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		152.00000	151,000	13.67	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		835.00000	830,000	14.34	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		472.00000	472,000	14.34	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		809.00000	804,000	14.38	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		496.00000	496,000	14.38	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		862.00000	856,000	14.29	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		449.00000	448,000	14.29	0.00	0	0
Total £ / R Option										0.00	0	18,845
Total £ / R										34,063,061.40	2,864	56,486
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09440	0.09460			0.00	0	12,358
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09570	0.09600			0.00	0	245
Total ¥ / R Future										0.00	0	12,603
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,462.00000	1,441,000	20.46	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		2.00000	1,000	20.46	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		524.00000	490,000	16.58	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		64.00000	50,000	16.58	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,460.00000	2,440,000	23.16	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	23.16	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	29.93	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,540.00000	1,140,560,000	29.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,629.00000	1,590,000	18.34	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		29.00000	20,000	18.34	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		840.00000	794,000	20.58	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		240.00000	224,000	20.58	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,604.00000	2,574,000	22.55	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		4.00000	4,000	22.55	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,603
€ / R	On	19/09/2011	Foreign Exchange Future			10.28800	10.35300			43,343,344.00	4,213	60,802
€ / R	On	19/12/2011	Foreign Exchange Future			10.41210	10.47870			281,126.70	27	5,460
€ / R	On	19/03/2012	Foreign Exchange Future			10.53620	10.60640			0.00	0	8,503
Total € / R Future										43,624,470.70	4,240	74,765
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		724.00000	669,000	16.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		21.00000	31,000	16.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		680.00000	626,000	16.83	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		27.00000	38,000	16.83	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		770.00000	713,000	16.72	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		17.00000	25,000	16.72	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		40.00000	56,000	16.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		593.00000	544,000	16.94	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		250.00000	297,000	17.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		203.00000	185,000	17.77	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		1,057.00000	994,000	16.39	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		4.00000	6,000	16.39	0.00	0	6,195

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		276.00000	250,000	17.42	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		173.00000	212,000	17.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		436.00000	397,000	17.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		83.00000	109,000	17.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		119.00000	109,000	18.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		416.00000	471,000	18.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		959.00000	898,000	16.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		6.00000	10,000	16.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		148.00000	135,000	18.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		345.00000	397,000	18.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		132.00000	121,000	18.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		379.00000	433,000	18.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		164.00000	150,000	18.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		311.00000	362,000	18.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		793.00000	755,000	15.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		114.00000	143,000	15.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		758.00000	722,000	15.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		129.00000	160,000	15.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		830.00000	790,000	15.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		101.00000	128,000	15.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		658.00000	627,000	15.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		179.00000	215,000	15.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		986.00000	940,000	14.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		57.00000	78,000	14.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,211.00000	1,154,000	14.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		32.00000	42,000	14.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,117.00000	1,063,000	14.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		38.00000	51,000	14.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		784.00000	750,000	15.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		278.00000	314,000	15.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		755.00000	723,000	15.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		299.00000	337,000	15.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		813.00000	778,000	15.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		257.00000	292,000	15.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,601.00000	1,539,000	15.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		45.00000	53,000	15.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		701.00000	671,000	16.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		345.00000	385,000	16.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		973.00000	932,000	15.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		167.00000	196,000	15.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,647.00000	1,584,000	15.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		41.00000	48,000	15.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		906.00000	868,000	15.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		200.00000	232,000	15.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		539.00000	516,000	16.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		533.00000	580,000	16.73	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										43,624,470.70	4,240	98,465
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.27580	7.29860			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ANY DAY EXPIRY CAAG \$ Future							0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Call		647.00000	616,000	17.32	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		48.00000	40,000	17.32	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		608.00000	575,000	17.52	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		59.00000	49,000	17.52	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		688.00000	657,000	17.13	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		39.00000	31,000	17.13	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		132.00000	123,000	18.51	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		431.00000	399,000	18.51	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		335.00000	332,000	20.29	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		234.00000	208,000	20.29	0.00	0	6,757
Total ANY DAY EXPIRY CAAG \$ Option							0.00	0	21,043
Total ANY DAY EXPIRY CAAG \$							0.00	0	21,043
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.44150	7.43370			2,753,355.00	370	24,185
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.46610	7.45790			2,986,440.00	400	780
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.49830	7.49040			2,099,524.00	280	1,163
Total AU\$ / R Future							7,839,319.00	1,050	26,128
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		788.00000	796,000	18.49	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		4.00000	5,000	18.49	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		739.00000	748,000	18.24	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		5.00000	7,000	18.24	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		837.00000	845,000	18.74	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		3.00000	4,000	18.74	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		109.00000	115,000	14.77	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		175.00000	174,000	14.77	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		128.00000	135,000	14.52	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		144.00000	144,000	14.52	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		457.00000	467,000	16.75	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		23.00000	26,000	16.75	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		288.00000	299,000	15.76	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		54.00000	58,000	15.76	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		92.00000	97,000	15.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		208.00000	206,000	15.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		328.00000	339,000	16.01	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		44.00000	48,000	16.01	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		22.00000	24,000	17.04	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		538.00000	533,000	17.04	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		691.00000	699,000	17.99	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		7.00000	8,000	17.99	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		18.00000	20,000	17.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		584.00000	579,000	17.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		643.00000	652,000	17.74	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		9.00000	11,000	17.74	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		369.00000	380,000	16.25	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		35.00000	39,000	16.25	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		11.00000	12,000	18.05	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		727.00000	721,000	18.05	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		151.00000	163,000	14.76	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		117.00000	122,000	14.76	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		15.00000	16,000	17.54	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		631.00000	625,000	17.54	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		831.00000	845,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		23.00000	29,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		786.00000	800,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		28.00000	34,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		877.00000	890,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		19.00000	24,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		229.00000	232,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		271.00000	266,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		333.00000	337,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		175.00000	171,000	14.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		446.00000	455,000	13.84	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		206.00000	207,000	13.84	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		416.00000	426,000	13.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		226.00000	228,000	13.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		477.00000	487,000	13.86	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		187.00000	189,000	13.86	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		360.00000	369,000	13.78	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		270.00000	271,000	13.78	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		649.00000	660,000	13.96	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		109.00000	112,000	13.96	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		221.00000	228,000	14.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		481.00000	480,000	14.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		334.00000	343,000	13.76	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		294.00000	295,000	13.76		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		613.00000	623,000	13.94		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		123.00000	125,000	13.94		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,309.00000	1,319,000	15.56		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		19.00000	21,000	15.56		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								7,839,319.00	1,050	26,128
CAD/ R On 19/09/2011 Foreign Exchange Future			7.30170	7.32360				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.38340	7.40650				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		181.00000	156,000	13.70		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		107.00000	104,000	13.70		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		151.00000	127,000	13.45		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		127.00000	125,000	13.45		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		213.00000	187,000	13.94		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		89.00000	85,000	13.94		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		28.00000	20,000	16.27		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		504.00000	518,000	16.27		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		33.00000	24,000	15.99		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		459.00000	472,000	15.99		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Call		23.00000	16,000	16.55		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Put		549.00000	564,000	16.55		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Call		66.00000	51,000	14.86		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Put		292.00000	299,000	14.86		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		730.00000	706,000	16.84	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		6.00000	4,000	16.84	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		450.00000	424,000	15.39	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		26.00000	22,000	15.39	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		16.00000	11,000	17.11	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		642.00000	659,000	17.11	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		334.00000	309,000	13.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		178.00000	176,000	13.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		306.00000	281,000	13.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		200.00000	198,000	13.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		364.00000	338,000	13.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		158.00000	155,000	13.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		165.00000	142,000	14.21	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		409.00000	409,000	14.21	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		656.00000	630,000	13.62	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		50.00000	47,000	13.62	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		180.00000	157,000	14.09	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		374.00000	374,000	14.09	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		615.00000	588,000	13.62	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		59.00000	55,000	13.62	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		254.00000	230,000	13.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		248.00000	247,000	13.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		575.00000	548,000	13.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		69.00000	65,000	13.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		233.00000	210,000	13.73	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		277.00000	277,000	13.73		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			0.00930	0.00950				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			0.24820	0.23850				0.00	0	21,898
Total CF CANDO CAAE Future								0.00	0	21,898
Total CF CANDO CAAE								0.00	0	21,898
CHF / R On 19/09/2011 Foreign Exchange Future			9.37160	9.53790				0.00	0	900
CHF / R On 19/12/2011 Foreign Exchange Future			9.51610	9.68740				0.00	0	100
Total CHF / R Future								0.00	0	1,000
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		1,890.00000	1,724,000	27.17		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		2.00000	2,000	27.17		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		1,840.00000	1,674,000	26.73		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		2.00000	2,000	26.73		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		1,940.00000	1,774,000	27.62		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		2.00000	2,000	27.62		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		1,147.00000	985,000	21.12		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		9.00000	13,000	21.12		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		581.00000	463,000	22.95		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		93.00000	141,000	22.95		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		618.00000	495,000	22.81		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		80.00000	123,000	22.81		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		1,740.00000	1,575,000	25.84	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		2.00000	3,000	25.84	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		656.00000	529,000	22.67	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		68.00000	107,000	22.67	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		777.00000	640,000	22.25	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		39.00000	68,000	22.25	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		736.00000	602,000	22.39	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		48.00000	80,000	22.39	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		546.00000	431,000	23.09	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		108.00000	159,000	23.09	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		449.00000	347,000	23.52	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		161.00000	225,000	23.52	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		1,691.00000	1,525,000	25.40	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		3.00000	3,000	25.40	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		1,437.00000	1,280,000	19.85	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		50.00000	64,000	19.85	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		1,392.00000	1,236,000	19.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		55.00000	70,000	19.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		1,482.00000	1,324,000	19.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		45.00000	58,000	19.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		1,260.00000	1,107,000	19.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		73.00000	91,000	19.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		1,574.00000	1,415,000	20.14	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		37.00000	49,000	20.14	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,808.00000	1,646,000	20.63	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		21.00000	30,000	20.63	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		1,217.00000	1,068,000	19.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		80.00000	102,000	19.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		944.00000	820,000	20.44	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		157.00000	204,000	20.44	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		641.00000	546,000	21.67	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		354.00000	430,000	21.67	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		781.00000	672,000	21.06	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		244.00000	306,000	21.06	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		1,303.00000	1,149,000	19.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		66.00000	83,000	19.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		1,714.00000	1,553,000	20.44	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		27.00000	37,000	20.44	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,952.00000	1,788,000	20.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		15.00000	22,000	20.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		1,016.00000	886,000	20.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		129.00000	170,000	20.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		2,050.00000	1,884,000	21.12	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		13.00000	18,000	21.12	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		1,091.00000	956,000	19.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		104.00000	140,000	19.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		909.00000	788,000	20.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		172.00000	222,000	20.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		1,174.00000	1,030,000	19.70	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		87.00000	114,000	19.70	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		616.00000	524,000	21.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		379.00000	458,000	21.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		751.00000	645,000	21.18	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		264.00000	329,000	21.18	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	1,000
RAIN	On	19/09/2011	Foreign Exchange Future			14,809.42000	14,867.56000			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			1.13300	1.13580			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.15020	1.15290			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		512.00000	465,000	18.69	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		154.00000	135,000	18.69	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		264.00000	226,000	20.68	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		406.00000	396,000	20.68	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		895.00000	852,000	16.86	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		37.00000	22,000	16.86	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		811.00000	763,000	17.60	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		282.00000	261,000	17.60	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		560.00000	518,000	18.95	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		531.00000	516,000	18.95	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		1,155.00000	1,107,000	16.66	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		126.00000	105,000	16.66	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							332,214,689.30	42,212	512,511
Total Options							940,000.00	3,000	329,686
Grand Total:							333,154,689.30	45,212	842,197