

Currency Derivatives Daily MTM Report

Daily summary for: 18/08/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			7.24110	7.10670			192,490,161.30	26,583	227,535
\$ / R	On	19/12/2011			7.33620	7.19980			72,136,854.60	9,833	65,280
\$ / R	On	19/03/2012			7.42900	7.29160			3,008,745.00	405	17,595
\$ / R	On	18/06/2012			7.52310	7.38410			0.00	0	2,009
\$ / R	On	17/09/2012			7.62050	7.48010			0.00	0	416
\$ / R	On	14/12/2012			7.71810	7.57820			0.00	0	0
\$ / R	On	12/12/2014			8.67030	8.53350			0.00	0	0
Total \$ / R Future									267,635,760.90	36,821	312,835
\$ / R	On	19/09/2011	8.05	Call		9.00000	19,000	24.85	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		952.00000	828,000	24.85	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		8.00000	17,000	25.18	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,001.00000	876,000	25.18	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		10.00000	21,000	24.52	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		903.00000	780,000	24.52	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		711.00000	594,000	22.80	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		18.00000	35,000	22.80	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		62.00000	101,000	19.49	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		355.00000	260,000	19.49	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		351.00000	456,000	16.11	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		44.00000	15,000	16.11	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		276.00000	369,000	16.17	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		69.00000	28,000	16.17	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		396.00000	297,000	19.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		53.00000	88,000	19.89	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		526.00000	417,000	21.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		33.00000	58,000	21.09	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		434.00000	548,000	16.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		27.00000	7,000	16.05	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		16.00000	3,000	16.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		523.00000	644,000	16.00	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		145.00000	87,000	17.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		152.00000	228,000	17.38	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,693.00000	2,559,000	32.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	32.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		277.00000	192,000	18.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		84.00000	133,000	18.69	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		207.00000	134,000	17.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		114.00000	175,000	17.98	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		12.00000	2,000	15.97	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		569.00000	693,000	15.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		392.00000	501,000	16.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		35.00000	10,000	16.08	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		56.00000	20,000	16.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		313.00000	411,000	16.14	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		438.00000	336,000	20.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		45.00000	77,000	20.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		241.00000	330,000	16.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		84.00000	39,000	16.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		29.00000	51,000	21.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		572.00000	460,000	21.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		132.00000	200,000	17.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		175.00000	109,000	17.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		209.00000	293,000	16.77	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		102.00000	52,000	16.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		712.00000	842,000	17.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		5.00000	1,000	17.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		21.00000	39,000	22.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		664.00000	548,000	22.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,357.00000	1,491,000	22.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	22.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		98.00000	152,000	18.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		241.00000	161,000	18.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		39.00000	67,000	20.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		482.00000	376,000	20.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,307.00000	1,441,000	22.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	22.09	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		7.00000	15,000	25.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,050.00000	924,000	25.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,257.00000	1,391,000	21.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	21.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		25.00000	45,000	21.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		618.00000	504,000	21.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		809.00000	942,000	18.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		2.00000	1,000	18.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,407.00000	1,541,000	22.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	22.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		179.00000	259,000	17.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		122.00000	68,000	17.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		478.00000	596,000	16.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		21.00000	5,000	16.02	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		72.00000	116,000	19.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		315.00000	225,000	19.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		14.00000	27,000	23.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		807.00000	686,000	23.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		246.00000	304,000	18.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		396.00000	318,000	18.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		231.00000	285,000	18.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		431.00000	349,000	18.53	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		263.00000	324,000	18.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		363.00000	288,000	18.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		109.00000	70,000	16.31	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		559.00000	656,000	16.31	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		909.00000	800,000	21.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		109.00000	136,000	21.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		201.00000	142,000	16.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		401.00000	478,000	16.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		331.00000	260,000	17.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		281.00000	346,000	17.85	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,063.00000	1,196,000	17.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		13.00000	10,000	17.11	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		502.00000	415,000	18.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		202.00000	251,000	18.99	1,255,000.00	5,000	4,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		792.00000	912,000	16.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		42.00000	26,000	16.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		834.00000	959,000	16.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		34.00000	23,000	16.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		968.00000	1,100,000	16.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		18.00000	14,000	16.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		103.00000	129,000	21.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		953.00000	843,000	21.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,257.00000	1,391,000	17.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		7.00000	5,000	17.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		216.00000	267,000	18.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		466.00000	381,000	18.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		594.00000	695,000	16.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		94.00000	59,000	16.25	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		524.00000	617,000	16.38	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		124.00000	81,000	16.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		123.00000	153,000	20.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		823.00000	717,000	20.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		157.00000	195,000	19.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		657.00000	559,000	19.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		491.00000	580,000	16.44	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		141.00000	94,000	16.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		923.00000	1,053,000	16.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		23.00000	17,000	16.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		878.00000	1,005,000	16.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		28.00000	19,000	16.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,208.00000	1,342,000	17.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		8.00000	6,000	17.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		139.00000	172,000	20.41	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		739.00000	636,000	20.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		178.00000	221,000	19.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		578.00000	485,000	19.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		669.00000	778,000	16.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		69.00000	42,000	16.13	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,355.00000	1,490,000	17.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		5.00000	4,000	17.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		130.00000	162,000	20.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		780.00000	676,000	20.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		301.00000	234,000	17.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		301.00000	370,000	17.64	962,000.00	2,600	8,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		709.00000	821,000	16.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		59.00000	35,000	16.07	0.00	0	560
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		526.00000	600,000	16.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		270.00000	207,000	16.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		500.00000	572,000	16.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		294.00000	229,000	16.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		554.00000	631,000	16.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		248.00000	188,000	16.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		546.00000	622,000	16.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		254.00000	193,000	16.75	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		468.00000	538,000	17.20	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		326.00000	259,000	17.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		421.00000	490,000	17.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		379.00000	311,000	17.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		666.00000	757,000	16.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		174.00000	128,000	16.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		444.00000	513,000	17.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		352.00000	284,000	17.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		698.00000	793,000	16.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		156.00000	114,000	16.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		314.00000	370,000	18.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		572.00000	491,000	18.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		217.00000	257,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		875.00000	778,000	20.16	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		362.00000	426,000	18.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		470.00000	397,000	18.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		162.00000	192,000	21.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,170.00000	1,063,000	21.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		732.00000	830,000	16.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		140.00000	101,000	16.35	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		155.00000	184,000	21.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,213.00000	1,105,000	21.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		634.00000	722,000	16.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		192.00000	143,000	16.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		208.00000	246,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		916.00000	817,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		493.00000	564,000	17.01	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		301.00000	235,000	17.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		767.00000	869,000	16.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		125.00000	90,000	16.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		345.00000	406,000	18.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		503.00000	427,000	18.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		175.00000	208,000	21.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,083.00000	979,000	21.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		238.00000	281,000	19.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		796.00000	702,000	19.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		519.00000	591,000	16.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		277.00000	212,000	16.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		803.00000	910,000	16.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		111.00000	81,000	16.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		249.00000	294,000	19.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		757.00000	665,000	19.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		199.00000	236,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		957.00000	857,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		227.00000	269,000	19.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		835.00000	740,000	19.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		183.00000	217,000	20.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,041.00000	938,000	20.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		380.00000	446,000	17.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		438.00000	367,000	17.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		399.00000	467,000	17.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		407.00000	338,000	17.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		603.00000	687,000	16.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		211.00000	158,000	16.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		545.00000	614,000	17.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		411.00000	341,000	17.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		522.00000	591,000	17.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		438.00000	368,000	17.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		568.00000	638,000	17.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		384.00000	315,000	17.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		689.00000	762,000	17.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		409.00000	342,000	17.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		666.00000	738,000	17.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		436.00000	368,000	17.25	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		714.00000	790,000	17.00	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		384.00000	320,000	17.00	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		463.00000	394,000	17.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		643.00000	714,000	17.41	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		598.00000	666,000	18.58	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		720.00000	648,000	18.58	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		581.00000	647,000	18.69	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		753.00000	679,000	18.69	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		615.00000	684,000	18.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		687.00000	616,000	18.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		927.00000	845,000	19.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		505.00000	563,000	19.28	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,240.00000	1,319,000	19.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,207.00000	1,149,000	19.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,224.00000	1,300,000	19.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,241.00000	1,180,000	19.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,256.00000	1,338,000	19.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,173.00000	1,118,000	19.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		887.00000	842,000	19.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,420.00000	1,512,000	19.02	0.00	0	200
Total \$ / R Option										2,217,000.00	7,600	271,148
Total \$ / R										269,852,760.90	44,421	583,983
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.24110	7.10670			72,411.00	10	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.33620	7.19980			0.00	0	31

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future										72,411.00	10	480
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		15,233.00000	22,837,000	17.38		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		14,563.00000	8,727,000	17.38		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		13,168.00000	20,019,000	17.68		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		17,498.00000	10,909,000	17.68		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		17,937.00000	25,937,000	17.08		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		12,267.00000	6,827,000	17.08		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		20,684.00000	13,370,000	17.98		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		11,354.00000	17,480,000	17.98		2,796.80	16	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		40,118.00000	47,818,000	16.78		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		20,138.00000	14,198,000	16.78		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		37,397.00000	44,875,000	16.99		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		22,417.00000	16,255,000	16.99		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		42,981.00000	50,920,000	16.57		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		18,001.00000	12,300,000	16.57		0.00	0	0
Total \$ / R MAXI Option										2,796.80	16	50
Total \$ / R MAXI										75,207.80	26	530
£ / R	On 19/09/2011	Foreign Exchange Future			11.92410	11.77120				1,466,664.30	123	29,808
£ / R	On 19/12/2011	Foreign Exchange Future			12.06890	11.91440				3,620,670.00	300	11,867
£ / R	On 19/03/2012	Foreign Exchange Future			12.21120	12.05460				19,818,777.60	1,623	2,607
£ / R	On 18/06/2012	Foreign Exchange Future			12.35470	12.19510				0.00	0	0
Total £ / R Future										24,906,111.90	2,046	44,282
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		375.00000	477,000	14.21		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		104.00000	53,000	14.21		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		340.00000	439,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		119.00000	65,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		411.00000	518,000	14.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		90.00000	44,000	14.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		277.00000	366,000	14.35	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		156.00000	92,000	14.35	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		99.00000	141,000	15.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		428.00000	317,000	15.36	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		20.00000	11,000	16.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		791.00000	935,000	16.23	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,275.00000	1,427,000	19.24	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		4.00000	3,000	19.24	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		837.00000	984,000	16.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		16.00000	10,000	16.60	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		41.00000	17,000	14.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		612.00000	741,000	14.76	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		932.00000	1,082,000	17.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		11.00000	8,000	17.34	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		29.00000	14,000	15.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		700.00000	838,000	15.50	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		655.00000	789,000	15.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		34.00000	15,000	15.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		156.00000	218,000	14.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		285.00000	194,000	14.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		220.00000	301,000	14.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		199.00000	127,000	14.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		194.00000	271,000	14.49	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		223.00000	147,000	14.49	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		569.00000	694,000	14.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		48.00000	20,000	14.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		1,029.00000	1,180,000	18.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		8.00000	6,000	18.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		247.00000	333,000	14.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		176.00000	109,000	14.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		174.00000	243,000	14.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		253.00000	169,000	14.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		1,127.00000	1,279,000	18.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		6.00000	5,000	18.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		551.00000	652,000	14.90	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		287.00000	233,000	14.90	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		523.00000	622,000	14.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		309.00000	253,000	14.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		580.00000	683,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		266.00000	214,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		312.00000	380,000	15.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		598.00000	511,000	15.76	0.00	0	150
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		773.00000	893,000	14.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		159.00000	124,000	14.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		422.00000	512,000	15.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		408.00000	343,000	15.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		497.00000	593,000	15.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		333.00000	274,000	15.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,451.00000	1,599,000	15.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		37.00000	30,000	15.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,264.00000	1,408,000	15.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		50.00000	39,000	15.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		880.00000	989,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		275.00000	228,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		849.00000	954,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		294.00000	243,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		912.00000	1,024,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		257.00000	213,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		819.00000	920,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		314.00000	259,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		629.00000	718,000	14.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		474.00000	407,000	14.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,196.00000	1,330,000	14.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		141.00000	119,000	14.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		680.00000	771,000	14.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		425.00000	360,000	14.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		467.00000	538,000	15.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		712.00000	627,000	15.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		944.00000	1,060,000	14.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		239.00000	199,000	14.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,278.00000	1,416,000	14.65	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		123.00000	105,000	14.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		733.00000	828,000	14.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		378.00000	317,000	14.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,119.00000	1,250,000	14.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		164.00000	139,000	14.45	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		839.00000	926,000	14.58	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		494.00000	421,000	14.58	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		813.00000	899,000	14.63	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		518.00000	444,000	14.63	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		865.00000	955,000	14.53	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		470.00000	400,000	14.53	0.00	0	0
Total £ / R Option										0.00	0	18,745
Total £ / R										24,906,111.90	2,046	63,027
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09460	0.09280			18,920.00	200	12,398
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09600	0.09420			21,600.00	225	200
Total ¥ / R Future										40,520.00	425	12,598
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,281.00000	1,461,000	21.71	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	21.71	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		342.00000	492,000	15.86	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		62.00000	32,000	15.86	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,280.00000	2,460,000	23.84	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	23.84	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	30.53	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,720.00000	1,140,540,000	30.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,442.00000	1,614,000	17.78	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		22.00000	14,000	17.78	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		661.00000	780,000	19.15	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		241.00000	180,000	19.15	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,423.00000	2,603,000	22.48	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		3.00000	3,000	22.48	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										40,520.00	425	12,598
€ / R	On	19/09/2011	Foreign Exchange Future			10.36210	10.26650			1,668,298.10	161	60,648
€ / R	On	19/12/2011	Foreign Exchange Future			10.48640	10.38880			115,350.40	11	5,420
€ / R	On	19/03/2012	Foreign Exchange Future			10.61020	10.51050			11,692,440.40	1,102	8,103
Total € / R Future										13,476,088.90	1,274	74,171
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		639.00000	717,000	13.21	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		23.00000	5,000	13.21	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		595.00000	668,000	12.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		29.00000	6,000	12.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		685.00000	767,000	13.60	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		19.00000	5,000	13.60	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		43.00000	9,000	12.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		509.00000	571,000	12.04	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		273.00000	203,000	14.95	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		139.00000	165,000	14.95	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		970.00000	1,064,000	15.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		4.00000	2,000	15.92	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		202.00000	234,000	14.11	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		186.00000	122,000	14.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		355.00000	396,000	12.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		89.00000	34,000	12.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		73.00000	88,000	16.08	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		457.00000	376,000	16.08	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		873.00000	964,000	15.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		7.00000	2,000	15.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		95.00000	113,000	15.63	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		379.00000	301,000	15.63	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		84.00000	100,000	15.86	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		418.00000	338,000	15.86	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		108.00000	129,000	15.40	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		342.00000	267,000	15.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		715.00000	781,000	14.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		126.00000	95,000	14.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		680.00000	743,000	14.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		141.00000	107,000	14.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		751.00000	820,000	14.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		112.00000	84,000	14.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		583.00000	637,000	14.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		194.00000	151,000	14.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		905.00000	984,000	13.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		66.00000	48,000	13.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,123.00000	1,213,000	14.25	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		34.00000	27,000	14.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,031.00000	1,118,000	13.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		42.00000	32,000	13.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		710.00000	762,000	14.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		300.00000	252,000	14.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		683.00000	733,000	14.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		323.00000	273,000	14.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		739.00000	792,000	14.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		279.00000	232,000	14.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,509.00000	1,605,000	15.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		49.00000	45,000	15.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		630.00000	678,000	14.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		370.00000	318,000	14.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		896.00000	965,000	14.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		186.00000	155,000	14.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,555.00000	1,651,000	15.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		45.00000	41,000	15.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		831.00000	893,000	14.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		221.00000	183,000	14.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		473.00000	514,000	15.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		563.00000	504,000	15.72	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										13,476,088.90	1,274	97,871
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.27850	7.14300			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		496.00000	605,000	15.97	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		53.00000	27,000	15.97	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		458.00000	562,000	16.07	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		65.00000	34,000	16.07	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		536.00000	649,000	15.88	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		43.00000	21,000	15.88	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		150.00000	95,000	16.71	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		293.00000	373,000	16.71	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		391.00000	302,000	18.84	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		134.00000	180,000	18.84	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			7.50550	7.49050			8,256,050.00	1,100	25,285
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.52090	7.51080			0.00	0	780
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.55170	7.54020			0.00	0	680
Total AU\$ / R Future							8,256,050.00	1,100	26,745
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		844.00000	858,000	18.88	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		4.00000	3,000	18.88	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		795.00000	808,000	18.40	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		5.00000	3,000	18.40	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		893.00000	907,000	19.36	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		3.00000	2,000	19.36	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		131.00000	129,000	14.23	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		141.00000	124,000	14.23	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		159.00000	156,000	14.35	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		119.00000	101,000	14.35	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		509.00000	517,000	16.15	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		19.00000	12,000	16.15	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		336.00000	336,000	14.97	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		46.00000	31,000	14.97	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		111.00000	107,000	14.39	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		171.00000	152,000	14.39	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		377.00000	379,000	15.09	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		37.00000	24,000	15.09	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		26.00000	19,000	15.75	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		486.00000	464,000	15.75	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		746.00000	759,000	17.92	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		6.00000	4,000	17.92	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		22.00000	15,000	15.96	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		532.00000	510,000	15.96	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		698.00000	710,000	17.57	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		8.00000	5,000	17.57	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		420.00000	424,000	15.44	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		30.00000	19,000	15.44	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		12.00000	7,000	16.59	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		672.00000	652,000	16.59	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		189.00000	187,000	14.47	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		99.00000	82,000	14.47	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		18.00000	12,000	16.17	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		578.00000	557,000	16.17	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		878.00000	893,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		17.00000	22,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		832.00000	847,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		21.00000	26,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		925.00000	939,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		14.00000	18,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		250.00000	254,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		239.00000	233,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		361.00000	367,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		150.00000	146,000	14.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		488.00000	486,000	13.83	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		198.00000	184,000	13.83	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		457.00000	456,000	13.88	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		217.00000	204,000	13.88	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		520.00000	517,000	13.78	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		180.00000	165,000	13.78	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		399.00000	400,000	13.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		259.00000	248,000	13.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		696.00000	699,000	13.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		106.00000	97,000	13.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		248.00000	251,000	14.62	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		458.00000	449,000	14.62	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		372.00000	374,000	14.02	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		282.00000	272,000	14.02		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		659.00000	660,000	13.91		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		119.00000	108,000	13.91		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,361.00000	1,369,000	15.75		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		21.00000	17,000	15.75		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								8,256,050.00	1,100	26,745
CAD/ R On 19/09/2011 Foreign Exchange Future			7.29710	7.25000				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.37900	7.33080				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		102.00000	128,000	11.91		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		102.00000	81,000	11.91		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		82.00000	102,000	11.98		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		132.00000	105,000	11.98		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		131.00000	157,000	11.85		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		81.00000	60,000	11.85		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		8.00000	9,000	14.68		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		558.00000	512,000	14.68		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		10.00000	12,000	14.51		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		510.00000	465,000	14.51		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Call		6.00000	7,000	14.85		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Put		606.00000	560,000	14.85		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Call		26.00000	33,000	13.55		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Put		326.00000	286,000	13.55		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		653.00000	698,000	15.02	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		3.00000	1,000	15.02	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		367.00000	403,000	12.02	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		17.00000	6,000	12.02	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		4.00000	4,000	15.19	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		704.00000	657,000	15.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		255.00000	284,000	12.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		174.00000	155,000	12.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		228.00000	257,000	12.66	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		197.00000	178,000	12.66	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		284.00000	313,000	12.52	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		153.00000	134,000	12.52	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		112.00000	129,000	13.81	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		431.00000	400,000	13.81	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		575.00000	613,000	12.58	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		44.00000	34,000	12.58	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		124.00000	142,000	13.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		393.00000	363,000	13.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		534.00000	570,000	12.53	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		53.00000	41,000	12.53	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		187.00000	209,000	12.80	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		256.00000	230,000	12.80	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		494.00000	528,000	12.47	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		63.00000	49,000	12.47	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		169.00000	190,000	13.00	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		288.00000	261,000	13.00		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			0.00610	0.01210				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			0.27140	0.21810				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			9.16240	8.98240				0.00	0	300
CHF / R On 19/12/2011 Foreign Exchange Future			9.32780	9.13680				0.00	0	100
Total CHF / R Future								0.00	0	400
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		1,334.00000	1,513,000	23.97		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		2.00000	1,000	23.97		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		1,284.00000	1,464,000	23.63		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		2.00000	2,000	23.63		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		1,383.00000	1,563,000	24.30		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		1.00000	1,000	24.30		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		620.00000	778,000	19.67		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		38.00000	16,000	19.67		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		197.00000	285,000	20.84		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		265.00000	173,000	20.84		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		218.00000	312,000	20.60		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		236.00000	150,000	20.60		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		1,185.00000	1,364,000	22.95	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		3.00000	2,000	22.95	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		242.00000	340,000	20.36	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		210.00000	128,000	20.36	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		325.00000	438,000	19.65	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		143.00000	76,000	19.65	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		296.00000	403,000	19.88	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		164.00000	91,000	19.88	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		178.00000	260,000	21.07	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		296.00000	198,000	21.07	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		129.00000	197,000	21.92	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		397.00000	285,000	21.92	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		1,135.00000	1,314,000	22.62	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		3.00000	2,000	22.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		934.00000	1,092,000	18.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		97.00000	64,000	18.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		896.00000	1,048,000	18.14	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		109.00000	70,000	18.14	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		972.00000	1,136,000	18.39	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		85.00000	58,000	18.39	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		790.00000	929,000	18.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		153.00000	101,000	18.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		1,052.00000	1,226,000	18.64	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		65.00000	48,000	18.64	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,278.00000	1,457,000	19.28	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		41.00000	29,000	19.28	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		757.00000	892,000	18.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		170.00000	114,000	18.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		555.00000	658,000	19.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		318.00000	230,000	19.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		351.00000	424,000	21.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		614.00000	496,000	21.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		442.00000	529,000	20.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		455.00000	351,000	20.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		825.00000	968,000	18.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		138.00000	90,000	18.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		1,186.00000	1,363,000	19.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		49.00000	35,000	19.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,417.00000	1,599,000	19.66	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		30.00000	21,000	19.66	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		608.00000	719,000	19.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		271.00000	191,000	19.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,512.00000	1,695,000	19.91	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		25.00000	17,000	19.91	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		664.00000	785,000	18.89	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		227.00000	157,000	18.89	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		531.00000	630,000	19.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		344.00000	252,000	19.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		725.00000	855,000	18.67	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		188.00000	127,000	18.67	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		336.00000	406,000	21.37		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		649.00000	528,000	21.37		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		422.00000	506,000	20.49		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		485.00000	378,000	20.49		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	400
RAIN On 19/09/2011 Foreign Exchange Future			14,873.30000	14,661.63000				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			1.13310	1.11220				0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.14920	1.12790				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		297.00000	433,000	17.52		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		175.00000	102,000	17.52		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		115.00000	183,000	19.19		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		493.00000	352,000	19.19		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		653.00000	844,000	16.30		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		31.00000	13,000	16.30		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		595.00000	731,000	16.97		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		316.00000	239,000	16.97		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		380.00000	477,000	18.06		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		601.00000	485,000	18.06		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		914.00000	1,088,000	16.42		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		135.00000	96,000	16.42		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							314,386,942.70	41,676	515,797
Total Options							2,219,796.80	7,616	334,686
Grand Total:							316,606,739.50	49,292	850,483