

Currency Derivatives Daily MTM Report

Daily summary for: 26/08/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			7.19780	7.25640			61,771,519.60	8,582	232,972
\$ / R	On	19/12/2011			7.29050	7.34960			47,832,970.50	6,561	61,918
\$ / R	On	19/03/2012			7.37740	7.43760			184,435.00	25	17,880
\$ / R	On	18/06/2012			7.46500	7.52630			0.00	0	2,009
\$ / R	On	17/09/2012			7.55680	7.61950			0.00	0	416
\$ / R	On	14/12/2012			7.65630	7.71860			0.00	0	0
\$ / R	On	12/12/2014			8.63700	8.69380			0.00	0	0
Total \$ / R Future									109,788,925.10	15,168	315,195
\$ / R	On	19/09/2011	8.05	Call		16.00000	12,000	27.28	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		810.00000	864,000	27.28	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		14.00000	11,000	27.72	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		858.00000	913,000	27.72	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		18.00000	14,000	26.85	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		762.00000	816,000	26.85	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		573.00000	625,000	24.81	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		29.00000	23,000	24.81	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		88.00000	71,000	20.18	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		232.00000	273,000	20.18	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		465.00000	408,000	15.93	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		9.00000	10,000	15.93	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		372.00000	320,000	15.96	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		16.00000	22,000	15.96	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		270.00000	313,000	20.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		76.00000	61,000	20.75	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		393.00000	441,000	22.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		49.00000	39,000	22.48	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		561.00000	503,000	16.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		5.00000	5,000	16.51	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		2.00000	3,000	17.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		658.00000	601,000	17.10	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		64.00000	83,000	17.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		220.00000	181,000	17.25	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,544.00000	2,602,000	37.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	37.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		163.00000	198,000	19.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		119.00000	96,000	19.04	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		106.00000	133,000	17.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		162.00000	131,000	17.90	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		2.00000	2,000	17.39	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		708.00000	650,000	17.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		512.00000	455,000	16.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		6.00000	7,000	16.22	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		12.00000	14,000	15.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		418.00000	362,000	15.63	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		309.00000	354,000	21.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		65.00000	52,000	21.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		330.00000	281,000	16.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		24.00000	33,000	16.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		43.00000	34,000	23.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		437.00000	486,000	23.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		190.00000	154,000	17.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		84.00000	106,000	17.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		290.00000	244,000	16.61	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		34.00000	46,000	16.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		857.00000	799,000	18.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		1.00000	1,000	18.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		33.00000	27,000	24.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		527.00000	579,000	24.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,506.00000	1,448,000	24.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	24.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		138.00000	112,000	18.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		132.00000	164,000	18.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		57.00000	45,000	21.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		351.00000	397,000	21.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,456.00000	1,398,000	23.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	23.97	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		12.00000	10,000	28.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		906.00000	962,000	28.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,406.00000	1,348,000	23.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	23.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		37.00000	30,000	23.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		481.00000	532,000	23.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		957.00000	898,000	19.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		1.00000	0,000	19.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,556.00000	1,498,000	24.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	24.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		254.00000	211,000	16.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		48.00000	63,000	16.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		609.00000	552,000	16.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		3.00000	4,000	16.81	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		102.00000	82,000	19.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		196.00000	234,000	19.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		23.00000	19,000	25.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		667.00000	721,000	25.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		304.00000	275,000	18.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		304.00000	335,000	18.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		285.00000	258,000	18.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		335.00000	368,000	18.81	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		325.00000	293,000	18.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		275.00000	303,000	18.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		64.00000	74,000	16.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		664.00000	614,000	16.45	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		788.00000	835,000	22.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		138.00000	125,000	22.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		130.00000	149,000	16.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		480.00000	439,000	16.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		247.00000	274,000	18.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		347.00000	314,000	18.02	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,211.00000	1,153,000	17.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		11.00000	13,000	17.78	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		401.00000	436,000	19.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		251.00000	226,000	19.35	0.00	0	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		926.00000	869,000	16.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		26.00000	29,000	16.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		973.00000	915,000	16.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		23.00000	25,000	16.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,115.00000	1,057,000	17.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		15.00000	17,000	17.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		131.00000	118,000	22.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		831.00000	878,000	22.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,406.00000	1,347,000	18.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		6.00000	7,000	18.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		267.00000	241,000	19.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		367.00000	401,000	19.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		705.00000	653,000	16.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		55.00000	63,000	16.41	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		625.00000	576,000	16.49	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		75.00000	86,000	16.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		155.00000	140,000	21.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		705.00000	750,000	21.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		196.00000	176,000	20.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		546.00000	586,000	20.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		587.00000	539,000	16.52	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		87.00000	99,000	16.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,067.00000	1,009,000	17.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		17.00000	19,000	17.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,020.00000	962,000	17.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		20.00000	22,000	17.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,357.00000	1,298,000	18.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		7.00000	8,000	18.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		174.00000	157,000	21.01	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		624.00000	667,000	21.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		221.00000	200,000	19.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		471.00000	510,000	19.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		789.00000	735,000	16.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		39.00000	45,000	16.34	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,504.00000	1,445,000	18.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		4.00000	5,000	18.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		164.00000	148,000	21.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		664.00000	708,000	21.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		220.00000	246,000	17.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		370.00000	336,000	17.79	0.00	0	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		834.00000	778,000	16.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		34.00000	38,000	16.30	0.00	0	560
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		604.00000	560,000	16.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		202.00000	219,000	16.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		574.00000	533,000	17.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		222.00000	242,000	17.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		635.00000	590,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		183.00000	199,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		627.00000	581,000	16.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		189.00000	204,000	16.81	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		539.00000	501,000	17.29	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		251.00000	274,000	17.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		491.00000	455,000	17.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		303.00000	328,000	17.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		762.00000	713,000	16.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		124.00000	136,000	16.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		514.00000	477,000	17.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		276.00000	300,000	17.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		799.00000	748,000	16.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		111.00000	121,000	16.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		371.00000	342,000	18.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		483.00000	515,000	18.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		260.00000	240,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		772.00000	813,000	20.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		426.00000	394,000	18.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		388.00000	417,000	18.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		196.00000	180,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,058.00000	1,103,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		836.00000	785,000	16.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		98.00000	108,000	16.40	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		188.00000	173,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,100.00000	1,146,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		727.00000	678,000	16.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		139.00000	151,000	16.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		249.00000	230,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		811.00000	853,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		565.00000	525,000	17.08	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		227.00000	248,000	17.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		877.00000	822,000	16.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		89.00000	95,000	16.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		407.00000	376,000	18.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		419.00000	449,000	18.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		212.00000	195,000	21.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		974.00000	1,018,000	21.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		283.00000	261,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		695.00000	734,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		595.00000	551,000	16.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		207.00000	224,000	16.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		919.00000	864,000	16.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		81.00000	87,000	16.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		296.00000	273,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		658.00000	696,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		239.00000	221,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		851.00000	894,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		271.00000	250,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		733.00000	773,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		221.00000	203,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		933.00000	976,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		447.00000	413,000	18.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		359.00000	386,000	18.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		468.00000	433,000	17.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		330.00000	356,000	17.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		692.00000	645,000	16.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		154.00000	168,000	16.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		614.00000	573,000	17.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		338.00000	358,000	17.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		591.00000	551,000	17.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		365.00000	386,000	17.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		638.00000	596,000	17.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		312.00000	331,000	17.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		762.00000	720,000	17.22	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		343.00000	363,000	17.22	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		738.00000	696,000	17.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		369.00000	389,000	17.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		790.00000	744,000	17.06	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		321.00000	337,000	17.06	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		395.00000	417,000	17.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		714.00000	674,000	17.55	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		669.00000	635,000	18.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		650.00000	679,000	18.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		651.00000	617,000	18.94	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		682.00000	711,000	18.94	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		687.00000	653,000	18.69	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		618.00000	647,000	18.69	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		848.00000	882,000	19.56	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		567.00000	538,000	19.56	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,348.00000	1,316,000	20.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,154.00000	1,179,000	20.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,330.00000	1,298,000	20.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,186.00000	1,211,000	20.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,368.00000	1,335,000	20.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,124.00000	1,148,000	20.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		851.00000	875,000	19.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,545.00000	1,512,000	19.45	0.00	0	200
Total \$ / R Option										0.00	0	283,148
Total \$ / R										109,788,925.10	15,168	598,343
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.19780	7.25640			35,989.00	5	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.29050	7.34960			36,452.50	5	100

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future										72,441.50	10	549
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		21,999.00000	18,106,000	17.25		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		6,359.00000	8,326,000	17.25		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		18,956.00000	15,431,000	17.58		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		8,316.00000	10,651,000	17.58		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		25,360.00000	21,110,000	16.93		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		4,720.00000	6,330,000	16.93		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		10,591.00000	13,294,000	17.90		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		16,231.00000	13,074,000	17.90		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		48,048.00000	43,902,000	16.83		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		13,088.00000	14,852,000	16.83		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		45,057.00000	41,085,000	17.07		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		15,097.00000	17,035,000	17.07		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		51,466.00000	46,887,000	16.60		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		11,506.00000	12,837,000	16.60		0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										72,441.50	10	599
£ / R	On 19/09/2011	Foreign Exchange Future			11.68460	11.80940				88,335,576.00	7,560	22,328
£ / R	On 19/12/2011	Foreign Exchange Future			11.82330	11.94910				10,168,038.00	860	12,155
£ / R	On 19/03/2012	Foreign Exchange Future			11.95160	12.07960				2,748,868.00	230	2,802
£ / R	On 18/06/2012	Foreign Exchange Future			12.08010	12.21000				0.00	0	0
Total £ / R Future										101,252,482.00	8,650	37,285
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		370.00000	278,000	14.30		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		61.00000	93,000	14.30		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		333.00000	246,000	14.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		74.00000	111,000	14.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		408.00000	311,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		49.00000	76,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		266.00000	190,000	14.42	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		107.00000	155,000	14.42	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		85.00000	57,000	16.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		376.00000	472,000	16.36	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		8.00000	10,000	14.83	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		817.00000	695,000	14.83	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,311.00000	1,187,000	18.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		2.00000	2,000	18.82	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		866.00000	744,000	15.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		7.00000	9,000	15.26	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		14.00000	24,000	14.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		623.00000	509,000	14.06	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		965.00000	841,000	16.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		6.00000	6,000	16.11	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		11.00000	14,000	13.98	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		720.00000	599,000	13.98	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		671.00000	553,000	14.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		12.00000	18,000	14.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		143.00000	98,000	15.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		234.00000	313,000	15.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		208.00000	145,000	14.70	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		149.00000	210,000	14.70	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		183.00000	128,000	14.94	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		174.00000	243,000	14.94	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		577.00000	466,000	14.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		18.00000	31,000	14.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		1,063.00000	940,000	16.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		4.00000	5,000	16.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		236.00000	165,000	14.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		127.00000	180,000	14.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		161.00000	112,000	15.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		202.00000	277,000	15.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		1,163.00000	1,039,000	17.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		4.00000	4,000	17.82	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		575.00000	502,000	15.58	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		276.00000	329,000	15.58	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		548.00000	477,000	15.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		299.00000	354,000	15.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		603.00000	528,000	15.50	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		254.00000	305,000	15.50	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		335.00000	290,000	16.89	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		586.00000	667,000	16.89	0.00	0	150
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		796.00000	705,000	15.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		147.00000	182,000	15.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		449.00000	390,000	16.09	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		400.00000	467,000	16.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		522.00000	453,000	15.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		323.00000	380,000	15.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,481.00000	1,357,000	15.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		32.00000	34,000	15.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,291.00000	1,173,000	14.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		42.00000	50,000	14.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		922.00000	838,000	15.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		292.00000	336,000	15.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		890.00000	810,000	15.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		310.00000	358,000	15.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		955.00000	867,000	15.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		275.00000	315,000	15.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		861.00000	783,000	15.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		331.00000	381,000	15.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		680.00000	614,000	16.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		500.00000	562,000	16.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,240.00000	1,138,000	15.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		160.00000	186,000	15.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		728.00000	659,000	16.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		448.00000	507,000	16.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		518.00000	467,000	17.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		738.00000	815,000	17.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		988.00000	897,000	15.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		258.00000	295,000	15.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,317.00000	1,213,000	15.47	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		137.00000	161,000	15.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		779.00000	706,000	16.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		399.00000	454,000	16.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,164.00000	1,066,000	15.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		184.00000	214,000	15.52	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		896.00000	824,000	16.34	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		536.00000	594,000	16.34	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		871.00000	801,000	16.41	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		561.00000	621,000	16.41	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		921.00000	847,000	16.27	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		511.00000	567,000	16.27	0.00	0	0
Total £ / R Option										0.00	0	18,745
Total £ / R										101,252,482.00	8,650	56,030
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09370	0.09370			0.00	0	12,698
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09500	0.09510			0.00	0	200
Total ¥ / R Future										0.00	0	12,898
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,371.00000	1,371,000	24.22	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	24.22	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		404.00000	406,000	16.64	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		34.00000	36,000	16.64	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,370.00000	2,370,000	27.19	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	27.19	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	37.92	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,630.00000	1,140,630,000	37.92	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		1,526.00000	1,516,000	17.93	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		16.00000	16,000	17.93	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		703.00000	694,000	19.09	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		193.00000	194,000	19.09	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,513.00000	2,505,000	24.38	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		3.00000	5,000	24.38	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,898
€ / R	On	19/09/2011	Foreign Exchange Future			10.34310	10.40890			0.00	0	64,019
€ / R	On	19/12/2011	Foreign Exchange Future			10.46530	10.53120			0.00	0	5,190
€ / R	On	19/03/2012	Foreign Exchange Future			10.57990	10.64720			1,375,387.00	130	8,203
Total € / R Future										1,375,387.00	130	77,412
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		762.00000	697,000	14.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		3.00000	4,000	14.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		713.00000	648,000	13.64	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		4.00000	5,000	13.64	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		812.00000	746,000	14.66	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		3.00000	3,000	14.66	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		6.00000	7,000	12.61	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		615.00000	550,000	12.61	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		153.00000	187,000	14.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		162.00000	130,000	14.75	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		1,110.00000	1,045,000	17.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		1.00000	2,000	17.73	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		242.00000	198,000	13.98	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		83.00000	105,000	13.98	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		428.00000	369,000	12.80	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		19.00000	26,000	12.80	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		80.00000	62,000	16.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		321.00000	369,000	16.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		1,011.00000	945,000	16.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		2.00000	2,000	16.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		107.00000	84,000	15.64	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		248.00000	291,000	15.64	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		93.00000	72,000	15.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		284.00000	329,000	15.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		123.00000	97,000	15.34	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		214.00000	254,000	15.34	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		0.00000	14,000	18.08	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		0.00000	771,000	18.08	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		0.00000	11,000	18.21	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		0.00000	818,000	18.21	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Call		0.00000	2,000	19.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Put		0.00000	1,259,000	19.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		0.00000	34,000	17.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		0.00000	541,000	17.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Call		0.00000	149,000	14.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Put		0.00000	156,000	14.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Call		0.00000	227,000	13.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Put		0.00000	84,000	13.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		814.00000	759,000	14.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		83.00000	94,000	14.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		775.00000	721,000	14.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		94.00000	106,000	14.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		854.00000	798,000	14.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		73.00000	83,000	14.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		663.00000	615,000	14.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		132.00000	150,000	14.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,023.00000	963,000	14.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		42.00000	48,000	14.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,257.00000	1,190,000	14.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		26.00000	25,000	14.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,162.00000	1,095,000	13.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		31.00000	30,000	13.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		0.00000	93,000	19.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		0.00000	1,378,000	19.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		0.00000	648,000	14.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		0.00000	133,000	14.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		0.00000	108,000	19.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		0.00000	1,243,000	19.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		0.00000	1,006,000	13.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		0.00000	41,000	13.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		0.00000	202,000	17.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		0.00000	737,000	17.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		0.00000	469,000	15.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		0.00000	254,000	15.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		0.00000	102,000	19.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		0.00000	1,287,000	19.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		0.00000	419,000	15.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		0.00000	304,000	15.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		0.00000	584,000	14.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		0.00000	169,000	14.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		0.00000	920,000	14.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		0.00000	55,000	14.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		0.00000	163,000	17.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		0.00000	898,000	17.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		786.00000	741,000	14.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		239.00000	261,000	14.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		756.00000	713,000	15.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		259.00000	283,000	15.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		819.00000	770,000	14.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		222.00000	240,000	14.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,640.00000	1,575,000	15.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		43.00000	45,000	15.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		700.00000	659,000	15.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		303.00000	329,000	15.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		996.00000	940,000	14.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		149.00000	160,000	14.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,687.00000	1,621,000	15.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		40.00000	41,000	15.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		923.00000	870,000	14.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		176.00000	190,000	14.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		530.00000	498,000	16.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		483.00000	518,000	16.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		0.00000	442,000	16.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		0.00000	612,000	16.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		0.00000	633,000	15.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		0.00000	353,000	15.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		0.00000	335,000	17.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		0.00000	855,000	17.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		0.00000	248,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		0.00000	1,168,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		0.00000	392,000	16.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		0.00000	712,000	16.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		0.00000	206,000	18.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		0.00000	1,376,000	18.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		0.00000	377,000	16.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		0.00000	747,000	16.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		0.00000	1,131,000	14.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		0.00000	101,000	14.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		0.00000	288,000	17.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		0.00000	1,008,000	17.63	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										1,375,387.00	130	101,112

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ANY DAYOn 24/10/2011 Foreign Exchange Future			7.23510	7.29360				0.00	0	0
Total ANY DAY EXPIRY CAAG \$ Future								0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.70	Call		617.00000	562,000	16.29		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.70	Put		23.00000	27,000	16.29		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.75	Call		572.00000	519,000	16.29		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.75	Put		28.00000	34,000	16.29		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.65	Call		662.00000	606,000	16.29		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	6.65	Put		18.00000	21,000	16.29		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	7.00	Put		80.00000	97,000	16.82		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	7.00	Call		374.00000	332,000	16.82		0.00	0	14,286
ANY DAYOn 24/10/2011 Foreign Exchange Option	7.40	Put		282.00000	318,000	19.27		0.00	0	0
ANY DAYOn 24/10/2011 Foreign Exchange Option	7.40	Call		176.00000	153,000	19.27		0.00	0	6,757
Total ANY DAY EXPIRY CAAG \$ Option								0.00	0	21,043
Total ANY DAY EXPIRY CAAG \$								0.00	0	21,043
ANY DAYOn 26/08/2011 Foreign Exchange Future			7.18340	7.23670				0.00	0	0
Total ANY DAY EXPIRY CAAI \$ Future								0.00	0	0
ANY DAYOn 26/08/2011 Foreign Exchange Option	7.10	Call		139.00000	83,000	10.04		0.00	0	0
ANY DAYOn 26/08/2011 Foreign Exchange Option	7.10	Put		2.00000	0,000	10.04		0.00	0	0
ANY DAYOn 26/08/2011 Foreign Exchange Option	7.15	Call		93.00000	33,000	10.04		0.00	0	0
ANY DAYOn 26/08/2011 Foreign Exchange Option	7.15	Put		6.00000	0,000	10.04		0.00	0	0
ANY DAYOn 26/08/2011 Foreign Exchange Option	7.05	Call		187.00000	133,000	10.04		0.00	0	0
ANY DAYOn 26/08/2011 Foreign Exchange Option	7.05	Put		0.00000	0,000	10.04		0.00	0	0
Total ANY DAY EXPIRY CAAI \$ Option								0.00	0	0
Total ANY DAY EXPIRY CAAI \$								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 Future			7.56880	7.56460			0.00	0	25,785
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.58230	7.57780			0.00	0	780
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.60430	7.60040			7,604,300.00	1,000	1,680
Total AU\$ / R Future							7,604,300.00	1,000	28,245
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		916.00000	920,000	20.43	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		1.00000	1,000	20.43	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		866.00000	870,000	20.01	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		1.00000	1,000	20.01	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		965.00000	969,000	20.86	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		0.00000	0,000	20.86	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		147.00000	147,000	14.17	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		82.00000	78,000	14.17	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		179.00000	179,000	14.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		64.00000	60,000	14.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		570.00000	573,000	16.81	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		5.00000	4,000	16.81	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		379.00000	382,000	14.92	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		14.00000	13,000	14.92	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		119.00000	118,000	14.04	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		104.00000	99,000	14.04	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		425.00000	428,000	15.05	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		10.00000	9,000	15.05	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		16.00000	15,000	15.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		401.00000	396,000	15.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		816.00000	820,000	19.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		1.00000	1,000	19.58	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		13.00000	12,000	15.66	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		448.00000	443,000	15.66	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		767.00000	771,000	19.16	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		2.00000	2,000	19.16	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		473.00000	476,000	15.63	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		8.00000	7,000	15.63	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		7.00000	6,000	17.00	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		592.00000	587,000	17.00	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		214.00000	215,000	14.42	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		49.00000	46,000	14.42	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		10.00000	10,000	16.11	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		495.00000	491,000	16.11	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		944.00000	948,000	15.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		16.00000	16,000	15.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		897.00000	901,000	15.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		19.00000	19,000	15.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		995.00000	999,000	16.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		17.00000	17,000	16.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		278.00000	280,000	14.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		200.00000	198,000	14.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		399.00000	401,000	14.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		121.00000	119,000	14.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		515.00000	517,000	13.84	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		165.00000	163,000	13.84	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		484.00000	486,000	13.89	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		184.00000	182,000	13.89	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		547.00000	550,000	13.79	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		147.00000	146,000	13.79	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		425.00000	427,000	13.98	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		225.00000	223,000	13.98	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		736.00000	739,000	14.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		86.00000	85,000	14.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		266.00000	267,000	14.55	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		416.00000	413,000	14.55	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		398.00000	399,000	14.03	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		248.00000	245,000	14.03	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		696.00000	699,000	14.02	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		96.00000	95,000	14.02	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,415.00000	1,419,000	15.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		15.00000	15,000	15.97	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							7,604,300.00	1,000	28,245
CAD/ R On 19/09/2011 Foreign Exchange Future			7.27580	7.36170			0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.35530	7.44100			0.00	0	10
Total CAD/ R Future							0.00	0	10
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		156.00000	101,000	11.74	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		44.00000	75,000	11.74	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		124.00000	77,000	11.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		62.00000	101,000	11.85	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		192.00000	129,000	11.63	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		30.00000	53,000	11.63	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		11.00000	5,000	15.83	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		449.00000	529,000	15.83	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		14.00000	7,000	15.64	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		402.00000	481,000	15.64	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		8.00000	4,000	16.01	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		496.00000	578,000	16.01	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		37.00000	22,000	14.30	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		225.00000	296,000	14.30	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		762.00000	676,000	15.52	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	15.52	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		464.00000	379,000	11.73	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		2.00000	3,000	11.73	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		5.00000	2,000	16.38	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		593.00000	676,000	16.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		316.00000	260,000	12.42	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		125.00000	155,000	12.42	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		287.00000	233,000	12.47	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		146.00000	178,000	12.47	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		347.00000	289,000	12.37	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		106.00000	134,000	12.37	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		144.00000	116,000	13.98	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		353.00000	411,000	13.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		667.00000	589,000	12.55	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		26.00000	34,000	12.55	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		158.00000	128,000	13.74	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		317.00000	373,000	13.74	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		623.00000	545,000	12.45	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		32.00000	40,000	12.45	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		233.00000	189,000	12.77	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		192.00000	234,000	12.77	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		579.00000	503,000	12.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		38.00000	48,000	12.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		210.00000	172,000	13.01	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		219.00000	267,000	13.01	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										0.00	0	10
CF CANDO	On	19/09/2011	Foreign Exchange Future			0.00290	0.00200			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			0.26190	0.29110			0.00	0	21,898
Total CF CANDO CAAE Future										0.00	0	21,898
Total CF CANDO CAAE										0.00	0	21,898
CHF / R	On	19/09/2011	Foreign Exchange Future			8.88410	9.09410			0.00	0	900
CHF / R	On	19/12/2011	Foreign Exchange Future			9.03270	9.24220			1,192,316.40	132	132
Total CHF / R Future										1,192,316.40	132	1,032
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		1,445.00000	1,235,000	23.69	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	7.65	Put		1.00000	1,000	23.69	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		1,395.00000	1,185,000	23.35	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		1.00000	1,000	23.35	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		1,495.00000	1,285,000	24.02	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		1.00000	1,000	24.02	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		709.00000	511,000	19.14	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		15.00000	27,000	19.14	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		224.00000	136,000	22.77	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		180.00000	302,000	22.77	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		249.00000	152,000	22.37	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		155.00000	268,000	22.37	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		1,296.00000	1,086,000	22.67	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		2.00000	2,000	22.67	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		276.00000	169,000	21.98	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		132.00000	235,000	21.98	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		370.00000	235,000	20.98	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		76.00000	151,000	20.98	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		337.00000	211,000	21.28	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		93.00000	177,000	21.28	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		201.00000	122,000	23.17	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		207.00000	338,000	23.17	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		147.00000	89,000	24.36	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		303.00000	455,000	24.36	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		1,246.00000	1,037,000	22.34	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		2.00000	3,000	22.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		1,019.00000	844,000	18.90	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		77.00000	111,000	18.90	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		977.00000	807,000	19.00	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		85.00000	124,000	19.00	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		1,062.00000	881,000	18.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		70.00000	98,000	18.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		861.00000	703,000	19.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		119.00000	170,000	19.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		1,150.00000	960,000	18.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		58.00000	77,000	18.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,377.00000	1,178,000	19.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		35.00000	45,000	19.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		824.00000	670,000	19.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		132.00000	187,000	19.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		599.00000	486,000	20.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		257.00000	353,000	20.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		380.00000	309,000	22.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		538.00000	676,000	22.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		477.00000	387,000	21.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		385.00000	504,000	21.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		899.00000	736,000	19.18	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		107.00000	153,000	19.18	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,285.00000	1,088,000	18.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		43.00000	55,000	18.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,518.00000	1,316,000	19.45	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	7.75	Put		26.00000	33,000	19.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		656.00000	533,000	20.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		214.00000	300,000	20.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,613.00000	1,410,000	19.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		21.00000	27,000	19.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		720.00000	585,000	19.97	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		178.00000	252,000	19.97	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		573.00000	464,000	20.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		281.00000	381,000	20.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		789.00000	640,000	19.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		147.00000	207,000	19.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		363.00000	296,000	23.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		571.00000	713,000	23.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		456.00000	370,000	21.98	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		414.00000	537,000	21.98	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										1,192,316.40	132	1,032
RAIN	On	19/09/2011	Foreign Exchange Future			14,787.46000	14,883.70000			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			1.12660	1.13550			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.14160	1.15120			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		424.00000	356,000	17.11	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		69.00000	90,000	17.11		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		160.00000	128,000	19.44		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		305.00000	362,000	19.44		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		862.00000	774,000	16.06		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		7.00000	8,000	16.06		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		736.00000	669,000	17.10		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		224.00000	253,000	17.10		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		477.00000	428,000	18.28		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		465.00000	512,000	18.28		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		1,103.00000	1,020,000	16.65		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		91.00000	104,000	16.65		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								221,285,852.00	25,090	516,912
Total Options								0.00	0	346,686
Grand Total:								221,285,852.00	25,090	863,598