

Currency Derivatives Daily MTM Report

Daily summary for: 13/09/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			7.33820	7.39000			463,414,668.20	63,151	184,219
\$ / R	On	19/12/2011			7.43020	7.48270			315,174,223.60	42,418	121,246
\$ / R	On	19/03/2012			7.51100	7.56360			120,649,193.00	16,063	25,213
\$ / R	On	18/06/2012			7.58490	7.63990			60,679,200.00	8,000	6,243
\$ / R	On	17/09/2012			7.66070	7.71760			0.00	0	499
\$ / R	On	14/12/2012			7.73940	7.79590			0.00	0	0
\$ / R	On	12/12/2014			8.52850	8.57920			0.00	0	0
Total \$ / R Future									959,917,284.80	129,632	337,420
\$ / R	On	19/09/2011	8.05	Call		1.00000	0,000	28.36	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		661.00000	712,000	28.36	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		1.00000	0,000	28.91	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		711.00000	762,000	28.91	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		2.00000	1,000	27.80	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		612.00000	663,000	27.80	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		416.00000	465,000	25.58	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		6.00000	3,000	25.58	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		70.00000	47,000	19.53	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		80.00000	109,000	19.53	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		590.00000	538,000	22.04	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		0.00000	0,000	22.04	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		490.00000	439,000	20.58	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		0.00000	1,000	20.58	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		112.00000	146,000	20.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		52.00000	34,000	20.35	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		230.00000	274,000	22.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		20.00000	12,000	22.82	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		690.00000	638,000	23.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	23.51	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	24.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		790.00000	738,000	24.96	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		4.00000	7,000	19.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		294.00000	245,000	19.00	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,410.00000	2,462,000	45.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	45.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		38.00000	53,000	18.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		128.00000	91,000	18.76	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		14.00000	22,000	18.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		204.00000	160,000	18.88	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		0.00000	0,000	24.72	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		840.00000	788,000	24.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		640.00000	588,000	22.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		0.00000	0,000	22.78	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		0.00000	1,000	21.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		540.00000	489,000	21.31	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		148.00000	186,000	21.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		38.00000	24,000	21.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		441.00000	389,000	19.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		1.00000	1,000	19.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		15.00000	9,000	23.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		275.00000	321,000	23.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		248.00000	201,000	18.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		8.00000	13,000	18.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		391.00000	340,000	19.12	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		1.00000	2,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		990.00000	938,000	24.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	24.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		8.00000	4,000	25.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		368.00000	416,000	25.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,640.00000	1,588,000	21.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	21.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		164.00000	123,000	18.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		24.00000	35,000	18.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		28.00000	17,000	22.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		188.00000	229,000	22.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,590.00000	1,538,000	21.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	21.59	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		1.00000	0,000	29.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		761.00000	812,000	29.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,540.00000	1,488,000	21.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	21.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		11.00000	6,000	24.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		321.00000	368,000	24.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		1,090.00000	1,038,000	23.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	23.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,690.00000	1,638,000	21.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	21.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		342.00000	292,000	19.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		2.00000	4,000	19.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		740.00000	688,000	24.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	24.24	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		96.00000	65,000	18.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		56.00000	77,000	18.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		3.00000	1,000	26.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		513.00000	563,000	26.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Call		0.00000	0,000	31.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Put		860.00000	912,000	31.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Call		1,440.00000	1,388,000	21.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	21.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Call		1,140.00000	1,088,000	23.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	23.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Call		1.00000	0,000	30.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Put		811.00000	862,000	30.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		4.00000	2,000	26.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		464.00000	514,000	26.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Call		0.00000	0,000	31.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Put		910.00000	962,000	31.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Call		1,390.00000	1,338,000	22.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	22.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Call		1,290.00000	1,238,000	22.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	22.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		2.00000	1,000	27.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		562.00000	613,000	27.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Call		1,340.00000	1,288,000	22.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	22.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Call		0.00000	0,000	32.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Put		960.00000	1,012,000	32.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		343.00000	322,000	18.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		210.00000	242,000	18.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		320.00000	300,000	18.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		237.00000	270,000	18.67	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		368.00000	345,000	18.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		185.00000	215,000	18.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		25.00000	42,000	16.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		758.00000	722,000	16.81	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		659.00000	707,000	22.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		142.00000	137,000	22.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		72.00000	94,000	17.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		555.00000	524,000	17.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		161.00000	190,000	17.92	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		394.00000	370,000	17.92	414,400.00	1,120	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,336.00000	1,287,000	18.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		3.00000	7,000	18.83	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		296.00000	331,000	19.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		279.00000	261,000	19.21	0.00	0	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,042.00000	997,000	17.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		9.00000	17,000	17.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,091.00000	1,044,000	17.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		8.00000	14,000	17.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,237.00000	1,189,000	18.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		4.00000	9,000	18.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		133.00000	129,000	22.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		700.00000	749,000	22.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,534.00000	1,483,000	19.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		1.00000	3,000	19.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		299.00000	280,000	18.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		266.00000	300,000	18.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		804.00000	765,000	16.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		21.00000	35,000	16.76	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		715.00000	680,000	16.87	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		32.00000	50,000	16.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		162.00000	155,000	21.53	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	7.90	Put		579.00000	625,000	21.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		211.00000	200,000	20.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		428.00000	470,000	20.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		673.00000	639,000	16.92	715,680.00	1,120	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		40.00000	59,000	16.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,188.00000	1,141,000	18.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		5.00000	11,000	18.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,139.00000	1,092,000	18.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		6.00000	12,000	18.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,485.00000	1,434,000	19.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		2.00000	4,000	19.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		185.00000	175,000	20.94	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		502.00000	545,000	20.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		243.00000	228,000	19.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		360.00000	398,000	19.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		898.00000	856,000	17.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		15.00000	26,000	17.14	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,634.00000	1,583,000	20.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	3,000	20.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		173.00000	165,000	21.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		540.00000	585,000	21.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		139.00000	167,000	17.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		422.00000	397,000	17.67	0.00	0	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		946.00000	902,000	17.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		13.00000	22,000	17.33	24,640.00	1,120	560

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\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		92.00000	92,000	24.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		959.00000	1,012,000	24.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		110.00000	109,000	23.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		827.00000	879,000	23.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,385.00000	1,336,000	19.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		2.00000	6,000	19.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		452.00000	425,000	17.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		119.00000	145,000	17.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		632.00000	600,000	16.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		49.00000	70,000	16.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		485.00000	455,000	17.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		102.00000	125,000	17.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		851.00000	810,000	16.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		18.00000	30,000	16.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,287.00000	1,238,000	18.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		4.00000	8,000	18.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		98.00000	97,000	23.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		915.00000	967,000	23.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		994.00000	949,000	17.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		11.00000	19,000	17.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		593.00000	561,000	17.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		60.00000	81,000	17.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		226.00000	213,000	20.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		393.00000	433,000	20.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		87.00000	87,000	24.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		1,004.00000	1,057,000	24.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		104.00000	103,000	23.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		871.00000	923,000	23.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		197.00000	187,000	20.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		464.00000	507,000	20.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		519.00000	489,000	17.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		86.00000	109,000	17.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		125.00000	122,000	22.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		742.00000	792,000	22.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,435.00000	1,385,000	19.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		2.00000	5,000	19.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		151.00000	146,000	21.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		618.00000	666,000	21.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		260.00000	244,000	19.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		327.00000	364,000	19.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		117.00000	115,000	23.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		784.00000	835,000	23.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		674.00000	644,000	17.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		146.00000	169,000	17.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		641.00000	612,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		163.00000	187,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		708.00000	678,000	17.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		130.00000	153,000	17.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		699.00000	668,000	17.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		135.00000	157,000	17.15	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		600.00000	572,000	17.34	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		186.00000	211,000	17.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		545.00000	520,000	17.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		231.00000	259,000	17.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		846.00000	811,000	16.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		82.00000	100,000	16.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		572.00000	546,000	17.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		208.00000	235,000	17.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		888.00000	850,000	16.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		74.00000	89,000	16.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		409.00000	391,000	19.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		395.00000	430,000	19.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		281.00000	271,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		667.00000	710,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		472.00000	451,000	18.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		308.00000	340,000	18.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		207.00000	203,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		943.00000	992,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		930.00000	892,000	16.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		66.00000	81,000	16.97	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		199.00000	195,000	22.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		985.00000	1,034,000	22.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		808.00000	774,000	16.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		94.00000	113,000	16.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		269.00000	260,000	20.93	260,000.00	1,000	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		705.00000	749,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		632.00000	603,000	17.28	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		168.00000	192,000	17.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		973.00000	934,000	17.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		59.00000	73,000	17.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		450.00000	430,000	18.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		336.00000	369,000	18.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		226.00000	220,000	21.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		862.00000	909,000	21.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		308.00000	297,000	20.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		594.00000	636,000	20.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		665.00000	635,000	17.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		151.00000	174,000	17.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,017.00000	977,000	17.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		53.00000	66,000	17.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		323.00000	310,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		559.00000	599,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		257.00000	249,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		743.00000	788,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		294.00000	284,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		630.00000	673,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		235.00000	229,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		821.00000	868,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		495.00000	473,000	18.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		281.00000	312,000	18.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		519.00000	496,000	17.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		255.00000	285,000	17.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		770.00000	738,000	17.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		106.00000	127,000	17.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		355.00000	340,000	19.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		491.00000	529,000	19.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		246.00000	239,000	21.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		782.00000	828,000	21.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		429.00000	410,000	18.84	410,000.00	1,000	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		365.00000	399,000	18.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,197.00000	1,155,000	17.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		33.00000	44,000	17.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,431.00000	1,387,000	18.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		17.00000	26,000	18.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		390.00000	373,000	19.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		426.00000	462,000	19.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		216.00000	211,000	21.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		902.00000	950,000	21.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,384.00000	1,340,000	18.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		20.00000	29,000	18.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		734.00000	702,000	17.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		120.00000	141,000	17.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		338.00000	325,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		524.00000	564,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		190.00000	187,000	22.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		1,026.00000	1,076,000	22.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,151.00000	1,110,000	17.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		37.00000	49,000	17.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		372.00000	356,000	19.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		458.00000	495,000	19.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,061.00000	1,021,000	17.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		47.00000	60,000	17.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,106.00000	1,065,000	17.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		42.00000	54,000	17.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,243.00000	1,201,000	17.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		29.00000	40,000	17.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,479.00000	1,434,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		15.00000	23,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		183.00000	180,000	22.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		1,069.00000	1,119,000	22.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		175.00000	173,000	23.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		1,111.00000	1,162,000	23.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		662.00000	634,000	17.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		272.00000	299,000	17.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		636.00000	610,000	17.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		296.00000	325,000	17.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		691.00000	660,000	17.11	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		251.00000	275,000	17.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		808.00000	781,000	17.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		290.00000	320,000	17.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		780.00000	754,000	17.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		312.00000	343,000	17.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		837.00000	809,000	17.29	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		269.00000	298,000	17.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		335.00000	369,000	17.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		753.00000	730,000	17.68	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		694.00000	674,000	19.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		598.00000	635,000	19.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		676.00000	657,000	19.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		630.00000	668,000	19.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		713.00000	692,000	18.84	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		567.00000	603,000	18.84	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		794.00000	834,000	19.83	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		590.00000	573,000	19.83	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,285.00000	1,259,000	20.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,206.00000	1,231,000	20.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,267.00000	1,242,000	20.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,238.00000	1,264,000	20.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,304.00000	1,277,000	20.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,175.00000	1,199,000	20.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		897.00000	919,000	19.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,476.00000	1,447,000	19.69	0.00	0	200
Total \$ / R Option										1,824,720.00	5,360	286,148
Total \$ / R										961 742 004.80	134,992	623,568
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.33820	7.39000			220,146.00	30	254

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			7.43020	7.48270			111,453.00	15	520
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.51100	7.56400			0.00	0	0
Total \$ / R MAXI Future									331,599.00	45	774
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		29,436.00000	24,532,000	19.00	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		436.00000	712,000	19.00	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		24,821.00000	20,100,000	18.94	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		821.00000	1,280,000	18.94	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		34,216.00000	29,192,000	19.06	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		216.00000	372,000	19.06	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		1,448.00000	2,170,000	18.88	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		20,448.00000	15,990,000	18.88	0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		55,515.00000	52,432,000	17.07	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		7,245.00000	9,412,000	17.07	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		51,906.00000	48,879,000	17.12	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		8,636.00000	10,859,000	17.12	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		59,281.00000	56,124,000	17.02	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		6,011.00000	8,104,000	17.02	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		0.00000	0,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		0.00000	3,900,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		0.00000	0,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		0.00000	8,900,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		0.00000	1,100,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		0.00000	0,000		0.00	0	0
Total \$ / R MAXI Option									0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI										331 599.00	45	824
£ / R	On	19/09/2011	Foreign Exchange Future			11.58890	11.68640			45,498,021.40	3,926	19,283
£ / R	On	19/12/2011	Foreign Exchange Future			11.72490	11.82410			9,626,142.90	821	22,453
£ / R	On	19/03/2012	Foreign Exchange Future			11.84490	11.94460			33,378,928.20	2,818	5,438
£ / R	On	18/06/2012	Foreign Exchange Future			11.95250	12.05640			0.00	0	0
Total £ / R Future										88,503,092.50	7,565	47,174
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		223.00000	152,000	17.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		37.00000	63,000	17.16	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		184.00000	120,000	16.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		48.00000	81,000	16.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		264.00000	188,000	17.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		28.00000	49,000	17.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		116.00000	72,000	16.79	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		80.00000	133,000	16.79	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		11.00000	8,000	21.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		425.00000	519,000	21.09	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		2.00000	3,000	21.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		688.00000	592,000	21.39	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,186.00000	1,089,000	23.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		0.00000	0,000	23.63	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		737.00000	641,000	21.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		1.00000	2,000	21.61	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		7.00000	12,000	19.70	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		493.00000	401,000	19.70	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		837.00000	740,000	22.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		1.00000	1,000	22.06	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		4.00000	6,000	20.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		590.00000	495,000	20.54	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		541.00000	448,000	20.12	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		5.00000	9,000	20.12	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		32.00000	21,000	19.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		246.00000	332,000	19.18	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		69.00000	44,000	17.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		133.00000	205,000	17.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		54.00000	34,000	18.22	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		168.00000	245,000	18.22	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		445.00000	355,000	19.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		9.00000	16,000	19.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		937.00000	839,000	22.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		1.00000	0,000	22.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		88.00000	57,000	17.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		102.00000	168,000	17.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		41.00000	27,000	18.70	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		205.00000	288,000	18.70	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		1,036.00000	939,000	22.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		0.00000	0,000	22.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		461.00000	424,000	16.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		287.00000	349,000	16.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		436.00000	402,000	16.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		312.00000	377,000	16.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		487.00000	448,000	15.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		263.00000	323,000	15.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		256.00000	242,000	17.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		632.00000	717,000	17.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		669.00000	612,000	15.24	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		145.00000	187,000	15.24	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		351.00000	328,000	16.85	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		427.00000	503,000	16.85	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		412.00000	382,000	16.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		338.00000	407,000	16.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,348.00000	1,251,000	14.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		24.00000	26,000	14.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,159.00000	1,068,000	14.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		35.00000	43,000	14.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		802.00000	756,000	16.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		307.00000	361,000	16.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		774.00000	730,000	16.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		329.00000	385,000	16.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		831.00000	783,000	15.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		286.00000	338,000	15.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		747.00000	706,000	16.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		352.00000	411,000	16.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		580.00000	554,000	17.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		535.00000	609,000	17.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,105.00000	1,035,000	15.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		160.00000	190,000	15.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		624.00000	593,000	16.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		479.00000	548,000	16.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		437.00000	423,000	18.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		792.00000	878,000	18.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		861.00000	810,000	15.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		266.00000	315,000	15.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,181.00000	1,108,000	15.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		136.00000	163,000	15.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		671.00000	636,000	16.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		426.00000	491,000	16.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,031.00000	966,000	15.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		186.00000	221,000	15.51	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		782.00000	740,000	16.57	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		576.00000	638,000	16.57	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		760.00000	720,000	16.67	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		604.00000	668,000	16.67	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		805.00000	760,000	16.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		549.00000	608,000	16.46	0.00	0	0
Total £ / R Option										0.00	0	18,595
Total £ / R										88 503 092.50	7,565	65,769
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09540	0.09600			0.00	0	12,230
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09670	0.09740			0.00	0	5,290
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09790	0.09860			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Future										0.00	0	17,520
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,600.00000	1,540,000	32.79	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	32.79	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		602.00000	544,000	24.58	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		2.00000	4,000	24.58	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,600.00000	2,540,000	27.87	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	27.87	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	46.02	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,400.00000	1,140,460,000	46.02	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,749.00000	1,681,000	19.68	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		9.00000	11,000	19.68	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		825.00000	778,000	17.92	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		85.00000	108,000	17.92	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,742.00000	2,672,000	25.54	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	25.54	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		0.00000	790,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		0.00000	0,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		0.00000	0,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		0.00000	210,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		0.00000	1,790,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000		0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	17,520
€ / R	On	19/09/2011	Foreign Exchange Future			10.03710	10.06610			55,495,125.90	5,529	59,246

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future			10.15850	10.19110			19,402,735.00	1,910	19,528
€ / R	On	19/03/2012	Foreign Exchange Future			10.26860	10.30430			27,571,191.00	2,685	10,049
€ / R	On	18/06/2012	Foreign Exchange Future			10.37070	10.41320			0.00	0	100
Total € / R Future										102,469,051.90	10,124	88,923
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		421.00000	393,000	19.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		5.00000	6,000	19.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		373.00000	345,000	18.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		7.00000	8,000	18.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		469.00000	441,000	19.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		3.00000	4,000	19.58	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		15.00000	18,000	17.88	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		281.00000	255,000	17.88	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		345.00000	372,000	19.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		11.00000	9,000	19.36	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		766.00000	737,000	21.41	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		0.00000	0,000	21.41	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		28.00000	22,000	17.82	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		212.00000	235,000	17.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		121.00000	103,000	16.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		55.00000	66,000	16.18	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		2.00000	2,000	22.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		586.00000	615,000	22.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		667.00000	638,000	20.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		1.00000	1,000	20.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		4.00000	3,000	20.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		488.00000	516,000	20.91	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		3.00000	3,000	21.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		537.00000	566,000	21.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		6.00000	5,000	20.39	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		440.00000	468,000	20.39	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		0.00000	0,000	28.09	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		1,034.00000	1,063,000	28.09	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		0.00000	0,000	28.59	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		1,084.00000	1,113,000	28.59	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Call		0.00000	0,000	33.07	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Put		1,534.00000	1,563,000	33.07	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		1.00000	1,000	24.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		785.00000	814,000	24.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Call		15.00000	12,000	18.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Put		299.00000	325,000	18.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Call		38.00000	31,000	17.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Put		172.00000	194,000	17.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		534.00000	529,000	15.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		143.00000	171,000	15.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		504.00000	500,000	15.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		163.00000	192,000	15.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		566.00000	560,000	15.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		125.00000	152,000	15.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		421.00000	418,000	16.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		230.00000	260,000	16.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		712.00000	702,000	15.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		71.00000	94,000	15.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		922.00000	907,000	15.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		31.00000	49,000	15.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		835.00000	823,000	15.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		44.00000	65,000	15.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		61.00000	68,000	22.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,620.00000	1,660,000	22.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		447.00000	444,000	15.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		206.00000	236,000	15.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		71.00000	77,000	22.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,480.00000	1,519,000	22.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		752.00000	741,000	15.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		61.00000	83,000	15.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		130.00000	136,000	19.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		939.00000	978,000	19.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		309.00000	310,000	16.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		368.00000	402,000	16.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		67.00000	74,000	22.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,526.00000	1,566,000	22.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		274.00000	276,000	17.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		433.00000	468,000	17.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		396.00000	393,000	16.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		255.00000	285,000	16.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		674.00000	664,000	15.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		83.00000	106,000	15.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		106.00000	111,000	20.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		1,115.00000	1,153,000	20.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		350.00000	348,000	16.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		309.00000	340,000	16.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		567.00000	566,000	16.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		363.00000	397,000	16.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		544.00000	543,000	16.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		390.00000	424,000	16.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		592.00000	590,000	16.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		338.00000	371,000	16.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,313.00000	1,293,000	15.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		59.00000	74,000	15.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		501.00000	500,000	16.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		447.00000	481,000	16.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		727.00000	722,000	15.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		223.00000	253,000	15.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,359.00000	1,337,000	15.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		55.00000	68,000	15.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		670.00000	666,000	15.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		266.00000	297,000	15.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		376.00000	379,000	17.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		672.00000	710,000	17.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		333.00000	338,000	18.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		779.00000	819,000	18.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		480.00000	481,000	16.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		476.00000	512,000	16.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		254.00000	261,000	19.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,050.00000	1,092,000	19.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		190.00000	199,000	20.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,386.00000	1,430,000	20.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		296.00000	302,000	18.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		892.00000	933,000	18.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		159.00000	169,000	21.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,605.00000	1,650,000	21.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		285.00000	291,000	18.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		931.00000	972,000	18.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		900.00000	890,000	15.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		146.00000	171,000	15.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		219.00000	228,000	19.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,215.00000	1,259,000	19.77	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		595.00000	586,000	16.59	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		582.00000	615,000	16.59	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		576.00000	567,000	16.70	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		613.00000	646,000	16.70	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		615.00000	605,000	16.47	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		552.00000	584,000	16.47	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										102 469 051.90	10,124	112,623
ANY DAY On	24/10/2011	Foreign Exchange Future				7.37500	7.42700			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		731.00000	683,000	17.29	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		4.00000	8,000	17.29	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		682.00000	635,000	16.94	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		5.00000	10,000	16.94	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		780.00000	732,000	17.64	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		3.00000	7,000	17.64	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		26.00000	41,000	17.16	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		453.00000	416,000	17.16	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		169.00000	201,000	19.05	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		196.00000	176,000	19.05	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			7.57590	7.63450			80,577,272.40	10,636	14,959
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.59060	7.64980			7,590,600.00	1,000	1,701
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.60690	7.66680			76,342,848.40	10,036	11,716
AU\$ / R On 18/06/2012 Foreign Exchange Future			7.61930	7.68020			0.00	0	0
Total AU\$ / R Future							164,510,720.80	21,672	28,376
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		985.00000	926,000	25.70	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		1.00000	0,000	25.70	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		935.00000	876,000	25.18	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		1.00000	0,000	25.18	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		1,035.00000	976,000	26.22	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		1.00000	0,000	26.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		153.00000	100,000	14.00	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		19.00000	24,000	14.00	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		196.00000	141,000	14.93	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		12.00000	15,000	14.93	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		635.00000	576,000	22.05	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		1.00000	0,000	22.05	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		436.00000	377,000	19.56	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		2.00000	1,000	19.56	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		113.00000	65,000	13.07	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		29.00000	39,000	13.07	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		485.00000	427,000	20.49	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		1.00000	1,000	20.49	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		3.00000	2,000	18.77	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		319.00000	376,000	18.77	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		885.00000	826,000	24.66	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		1.00000	0,000	24.66	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		2.00000	1,000	19.39	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		368.00000	425,000	19.39	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		835.00000	776,000	24.14	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		1.00000	0,000	24.14	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		535.00000	476,000	21.01	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		1.00000	0,000	21.01	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		1.00000	0,000	21.23	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		517.00000	574,000	21.23	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		242.00000	185,000	15.85	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	7.40	Put		8.00000	9,000	15.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		1.00000	1,000	20.00	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		417.00000	475,000	20.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,008.00000	950,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		8.00000	9,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		960.00000	903,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		10.00000	12,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,059.00000	998,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		9.00000	7,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		287.00000	250,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		137.00000	159,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		422.00000	377,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		72.00000	86,000	13.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		541.00000	497,000	13.32	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		124.00000	140,000	13.32	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		507.00000	464,000	13.36	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		140.00000	157,000	13.36	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		578.00000	530,000	13.28	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		111.00000	123,000	13.28	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		442.00000	404,000	13.45	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		175.00000	197,000	13.45	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		777.00000	725,000	13.58	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		60.00000	68,000	13.58	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		265.00000	242,000	14.02	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		348.00000	385,000	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	Call		412.00000	376,000	13.49	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		195.00000	219,000	13.49	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		735.00000	684,000	13.52	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		68.00000	77,000	13.52	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,479.00000	1,419,000	16.05	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		12.00000	12,000	16.05	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		378.00000	349,000	13.67	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		348.00000	380,000	13.67	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		355.00000	329,000	13.78	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		375.00000	410,000	13.78	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		402.00000	369,000	13.56	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		322.00000	350,000	13.56	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										164 510 720.80	21,672	28,376
CAD/ R	On	19/09/2011	Foreign Exchange Future			7.40030	7.40810			0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.47950	7.48750			0.00	0	10
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.55210	7.56090			0.00	0	0
Total CAD/ R Future										0.00	0	10
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		170.00000	170,000	18.78	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		12.00000	20,000	18.78	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		128.00000	130,000	18.25	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		20.00000	30,000	18.25	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		215.00000	212,000	19.31	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		7.00000	12,000	19.31	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	7.80	Call		1.00000	2,000	21.09	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		393.00000	402,000	21.09	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		2.00000	3,000	20.15	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		344.00000	353,000	20.15	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		1.00000	1,000	22.03	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		443.00000	451,000	22.03	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		14.00000	20,000	18.46	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		156.00000	170,000	18.46	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		808.00000	800,000	26.10	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	26.10	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		508.00000	501,000	22.68	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		0.00000	1,000	22.68	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		0.00000	1,000	23.91	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		542.00000	551,000	23.91	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		320.00000	326,000	12.53	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		83.00000	97,000	12.53	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		288.00000	294,000	12.56	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		101.00000	115,000	12.56	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		354.00000	360,000	12.49	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		67.00000	81,000	12.49	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		130.00000	138,000	13.64	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		293.00000	309,000	13.64	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		697.00000	696,000	12.97	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		10.00000	17,000	12.97	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		145.00000	153,000	13.39	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	7.60	Put		258.00000	274,000	13.39		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		650.00000	650,000	12.88		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		13.00000	21,000	12.88		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		230.00000	235,000	12.62		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		143.00000	156,000	12.62		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		604.00000	605,000	12.79		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		17.00000	26,000	12.79		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		204.00000	209,000	12.65		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		167.00000	180,000	12.65		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		0.00000	2,000			0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		0.00000	0,000			0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		0.00000	0,000			0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		0.00000	48,000			0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		0.00000	52,000			0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		0.00000	0,000			0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDO On 19/09/2011 Foreign Exchange Future			0.00010	0.00000				0.00	0	22,388
Total CF CANDO CAAD Future								0.00	0	22,388
Total CF CANDO CAAD								0.00	0	22,388
CF CANDO On 19/09/2011 Foreign Exchange Future			0.45090	0.48100				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			8.34150	8.35600				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 Future			8.46900	8.48810				0.00	0	272
CHF / R On 19/03/2012 Foreign Exchange Future			8.58730	8.60880				0.00	0	0
Total CHF / R Future								0.00	0	272
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		706.00000	692,000	21.35		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		0.00000	1,000	21.35		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		656.00000	642,000	21.35		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		0.00000	1,000	21.35		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		756.00000	742,000	21.36		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		0.00000	1,000	21.36		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		65.00000	55,000	18.87		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		109.00000	114,000	18.87		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		1.00000	1,000	27.30		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		695.00000	710,000	27.30		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		2.00000	1,000	26.48		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		646.00000	660,000	26.48		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		557.00000	542,000	21.34		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		1.00000	1,000	21.34		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		2.00000	2,000	25.65		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		596.00000	611,000	25.65		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		5.00000	4,000	23.18		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		449.00000	463,000	23.18		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		4.00000	3,000	24.01		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		498.00000	512,000	24.01		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		1.00000	1,000	28.12		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		745.00000	760,000	28.12		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	9.25	Call		0.00000	0,000	29.99	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		894.00000	909,000	29.99	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		507.00000	493,000	21.33	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		1.00000	2,000	21.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		407.00000	403,000	18.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		219.00000	234,000	18.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		383.00000	379,000	18.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		245.00000	260,000	18.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		433.00000	429,000	17.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		195.00000	210,000	17.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		316.00000	314,000	18.88	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		328.00000	345,000	18.88	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		490.00000	485,000	17.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		152.00000	166,000	17.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		663.00000	653,000	16.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		75.00000	84,000	16.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		297.00000	295,000	19.10	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		359.00000	376,000	19.10	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		194.00000	192,000	20.65	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		606.00000	623,000	20.65	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		108.00000	107,000	22.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		1,020.00000	1,038,000	22.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		144.00000	143,000	21.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		806.00000	824,000	21.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		337.00000	334,000	18.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		299.00000	315,000	18.65	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		589.00000	580,000	16.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		101.00000	111,000	16.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		783.00000	771,000	16.42	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		45.00000	52,000	16.42	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		219.00000	217,000	20.21	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		531.00000	548,000	20.21	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		869.00000	855,000	16.20	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		31.00000	36,000	16.20	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		247.00000	245,000	19.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		459.00000	476,000	19.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		183.00000	181,000	20.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		645.00000	662,000	20.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		279.00000	277,000	19.32	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		391.00000	408,000	19.32	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		102.00000	101,000	22.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		1,064.00000	1,082,000	22.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		136.00000	135,000	21.97	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		848.00000	866,000	21.97	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		0.00000	0,000		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		0.00000	13,000		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		0.00000	0,000		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		0.00000	63,000		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		0.00000	37,000		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	272
RAIN	On	19/09/2011	Foreign Exchange Future			14,731.91000	14,815.70000				0.00	0	0
RAIN	On	19/12/2011	Foreign Exchange Future			14,916.65000	14,025.00000				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			1.14710	1.15680				0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.16200	1.17160				0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.17660	1.18670				0.00	0	0
Total YUAN/R Future											0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		572.00000	476,000	19.40		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		4.00000	5,000	19.40		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		152.00000	96,000	18.64		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		84.00000	125,000	18.64		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		1,068.00000	971,000	25.84		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		0.00000	0,000	25.84		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		850.00000	788,000	17.40		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		134.00000	168,000	17.40		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		543.00000	498,000	18.30		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		327.00000	378,000	18.30		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		1,255.00000	1,180,000	17.07		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		39.00000	60,000	17.07		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		0.00000	0,000			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		0.00000	234,000			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 19/03/2012 Foreign Exchange Option	1.25	Call		0.00000	0,000		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		0.00000	734,000		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		0.00000	266,000		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		0.00000	0,000		0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							1 315 731 749.00	169,038	564,755
Total Options							1 824 720.00	5,360	349,536
Grand Total:							1,317,556,469.00	174,398	914,291