

Currency Derivatives Daily MTM Report

Daily summary for: 28/07/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/09/2011 Foreign Exchange Future			6.75040	6.72810			122,391,502.40	18,131	348,787
\$ / R On 19/12/2011 Foreign Exchange Future			6.84070	6.81780			10,411,545.40	1,522	50,992
\$ / R On 19/03/2012 Foreign Exchange Future			6.93260	6.90940			949,766.20	137	16,831
\$ / R On 18/06/2012 Foreign Exchange Future			7.02920	7.00580			0.00	0	2,000
\$ / R On 17/09/2012 Foreign Exchange Future			7.13300	7.10950			0.00	0	0
\$ / R On 14/12/2012 Foreign Exchange Future			7.23730	7.21370			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			8.23010	8.20520			0.00	0	0
Total \$ / R Future							133,752,814.00	19,790	418,610
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		6.00000	6,000	23.22	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		1,328.00000	1,306,000	23.22	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Call		6.00000	5,000	23.55	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Put		1,378.00000	1,355,000	23.55	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		7.00000	6,000	22.90	0.00	0	3,000
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		1,279.00000	1,256,000	22.90	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Put		1,082.00000	1,060,000	21.61	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Call		10.00000	10,000	21.61	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		25.00000	25,000	19.03	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		697.00000	675,000	19.03	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		126.00000	132,000	15.15	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		198.00000	182,000	15.15	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		96.00000	100,000	15.79	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		268.00000	250,000	15.79	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		744.00000	722,000	19.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		22.00000	22,000	19.35	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		888.00000	865,000	20.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		16.00000	15,000	20.32	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		166.00000	179,000	14.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		138.00000	129,000	14.92	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		97.00000	90,000	15.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		225.00000	240,000	15.10	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		427.00000	407,000	17.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		55.00000	57,000	17.09	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		3,072.00000	3,050,000	29.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	29.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		604.00000	583,000	18.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		32.00000	33,000	18.38	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		514.00000	493,000	17.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		42.00000	43,000	17.73	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		80.00000	74,000	15.19	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		258.00000	274,000	15.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		145.00000	152,000	14.83	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		167.00000	152,000	14.83	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		232.00000	215,000	15.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		110.00000	115,000	15.47	57,500.00	500	2,480
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		792.00000	769,000	19.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		20.00000	19,000	19.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		83.00000	87,000	16.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		305.00000	287,000	16.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		14.00000	13,000	20.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		936.00000	913,000	20.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		48.00000	49,000	17.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		470.00000	449,000	17.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		72.00000	75,000	16.44	112,500.00	1,500	2,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		344.00000	325,000	16.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		370.00000	389,000	15.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		42.00000	39,000	15.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		11.00000	11,000	21.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		1,033.00000	1,011,000	21.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		979.00000	1,001,000	16.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		1.00000	1,000	16.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		37.00000	37,000	18.06	18,500.00	500	500
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		559.00000	537,000	18.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		18.00000	17,000	19.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		840.00000	817,000	19.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		929.00000	951,000	16.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		1.00000	1,000	16.55	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		5.00000	5,000	23.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,427.00000	1,405,000	23.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		880.00000	902,000	16.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		2.00000	2,000	16.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		13.00000	12,000	20.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		985.00000	962,000	20.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		454.00000	474,000	15.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		26.00000	24,000	15.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,029.00000	1,051,000	16.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		1.00000	1,000	16.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		63.00000	65,000	16.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		385.00000	365,000	16.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		194.00000	208,000	15.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		116.00000	108,000	15.01	0.00	0	400
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		29.00000	28,000	18.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		651.00000	628,000	18.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		8.00000	8,000	22.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		1,180.00000	1,158,000	22.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		120.00000	124,000	17.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		652.00000	633,000	17.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		111.00000	115,000	17.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		693.00000	674,000	17.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		128.00000	133,000	17.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		610.00000	592,000	17.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		229.00000	219,000	15.43	0.00	0	0

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\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		297.00000	310,000	15.43	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,234.00000	1,213,000	20.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		52.00000	54,000	20.73	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		382.00000	366,000	16.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		200.00000	207,000	16.11	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		570.00000	552,000	17.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		138.00000	143,000	17.27	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		713.00000	734,000	15.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		45.00000	43,000	15.45	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		779.00000	759,000	18.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		97.00000	100,000	18.42	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		480.00000	498,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		112.00000	107,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		516.00000	534,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		98.00000	93,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		630.00000	651,000	15.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		62.00000	60,000	15.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		49.00000	51,000	20.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,281.00000	1,260,000	20.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		889.00000	912,000	15.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		21.00000	21,000	15.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		104.00000	107,000	18.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		736.00000	716,000	18.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		324.00000	338,000	15.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		206.00000	197,000	15.43	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		272.00000	284,000	15.42	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		254.00000	243,000	15.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		58.00000	60,000	20.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		1,140.00000	1,119,000	20.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		74.00000	77,000	19.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		956.00000	936,000	19.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		252.00000	260,000	15.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		284.00000	269,000	15.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		591.00000	611,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		73.00000	70,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		553.00000	572,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		85.00000	81,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		844.00000	866,000	15.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		26.00000	25,000	15.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		65.00000	68,000	19.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		1,047.00000	1,027,000	19.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		85.00000	88,000	18.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		867.00000	847,000	18.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		382.00000	398,000	15.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		164.00000	157,000	15.43	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		982.00000	1,005,000	15.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		14.00000	14,000	15.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		62.00000	64,000	20.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		1,094.00000	1,073,000	20.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		531.00000	513,000	17.04	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		149.00000	154,000	17.04	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		298.00000	305,000	15.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		425.00000	408,000	15.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		282.00000	288,000	16.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		459.00000	441,000	16.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		316.00000	323,000	15.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		393.00000	376,000	15.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		311.00000	317,000	15.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		402.00000	384,000	15.71	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		262.00000	268,000	16.26	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		503.00000	485,000	16.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		235.00000	240,000	16.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		576.00000	557,000	16.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		397.00000	410,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		288.00000	277,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		248.00000	253,000	16.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		539.00000	520,000	16.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		424.00000	437,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		265.00000	254,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		170.00000	174,000	17.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		811.00000	791,000	17.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		115.00000	117,000	19.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		1,156.00000	1,134,000	19.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		199.00000	203,000	17.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		690.00000	670,000	17.18	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		85.00000	86,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,476.00000	1,453,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		451.00000	465,000	15.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		242.00000	232,000	15.39	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		81.00000	83,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,522.00000	1,500,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		372.00000	384,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		313.00000	301,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		110.00000	112,000	19.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,201.00000	1,179,000	19.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		277.00000	283,000	16.08	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		468.00000	450,000	16.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		480.00000	494,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		221.00000	211,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		189.00000	193,000	17.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		730.00000	710,000	17.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		92.00000	94,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,383.00000	1,361,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		126.00000	129,000	18.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		1,067.00000	1,046,000	18.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		294.00000	300,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		435.00000	417,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		510.00000	524,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		201.00000	191,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		133.00000	135,000	18.66	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	7.80	Put		1,024.00000	1,002,000	18.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		105.00000	107,000	19.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		1,246.00000	1,224,000	19.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		121.00000	123,000	19.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		1,112.00000	1,090,000	19.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		96.00000	98,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,337.00000	1,315,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		210.00000	215,000	17.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		651.00000	632,000	17.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		222.00000	227,000	16.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		613.00000	594,000	16.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		348.00000	359,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		339.00000	326,000	15.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		332.00000	339,000	16.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		576.00000	560,000	16.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		317.00000	324,000	16.53	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		611.00000	595,000	16.53	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		347.00000	354,000	16.21	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		541.00000	525,000	16.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		452.00000	461,000	16.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		543.00000	528,000	16.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		435.00000	443,000	16.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		576.00000	560,000	16.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		470.00000	479,000	16.04	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		511.00000	496,000	16.04	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	7.30	Put		609.00000	594,000	16.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		418.00000	427,000	16.46	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		396.00000	403,000	17.34	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		882.00000	866,000	17.34	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		383.00000	390,000	17.47	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		919.00000	903,000	17.47	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		409.00000	416,000	17.22	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		845.00000	829,000	17.22	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,114.00000	1,097,000	18.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		328.00000	334,000	18.09	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		962.00000	972,000	18.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,257.00000	1,242,000	18.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		947.00000	956,000	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,292.00000	1,276,000	18.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		978.00000	988,000	17.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,223.00000	1,208,000	17.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		928.00000	913,000	17.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,133.00000	1,143,000	17.29	0.00	0	200
Total \$ / R Option										188,500.00	2,500	200,349
Total \$ / R										133,941,314.00	22,290	618,959
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.75040	6.72810			236,264.00	35	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			6.84070	6.81780			143,654.70	21	31
Total \$ / R MAXI Future										379,918.70	56	480
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		5,502.00000	5,655,000	17.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		42,692.00000	40,615,000	17.09		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		4,807.00000	4,915,000	17.41		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		46,997.00000	44,875,000	17.41		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		6,307.00000	6,513,000	16.76		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		38,497.00000	36,473,000	16.76		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		51,397.00000	49,238,000	17.73		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		4,207.00000	4,278,000	17.73		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		20,035.00000	20,686,000	16.11		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		38,255.00000	36,616,000	16.11		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		18,578.00000	19,184,000	16.35		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		41,798.00000	40,114,000	16.35		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		21,615.00000	22,313,000	15.88		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		34,835.00000	33,243,000	15.88		0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										379,918.70	56	530
£ / R	On 19/09/2011	Foreign Exchange Future			11.01580	10.99050				27,506,452.60	2,497	32,791
£ / R	On 19/12/2011	Foreign Exchange Future			11.15150	11.12540				334,545.00	30	9,333
£ / R	On 19/03/2012	Foreign Exchange Future			11.29050	11.26360				0.00	0	2,832
£ / R	On 18/06/2012	Foreign Exchange Future			11.43700	11.41020				0.00	0	0
Total £ / R Future										27,840,997.60	2,527	44,956
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		68.00000	69,000	13.77		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		578.00000	553,000	13.77		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		61.00000	61,000	13.93		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		621.00000	595,000	13.93		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		76.00000	77,000	13.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		536.00000	511,000	13.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		48.00000	48,000	14.25	0.00	0	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		708.00000	682,000	14.25	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		18.00000	17,000	15.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,128.00000	1,101,000	15.69	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		215.00000	196,000	12.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		205.00000	212,000	12.17	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		548.00000	567,000	13.42	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		58.00000	51,000	13.42	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		232.00000	240,000	12.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		192.00000	174,000	12.30	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		343.00000	321,000	12.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		133.00000	137,000	12.81	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		291.00000	302,000	12.55	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		151.00000	136,000	12.55	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		276.00000	255,000	12.49	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		166.00000	171,000	12.49	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		149.00000	153,000	12.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		309.00000	287,000	12.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		28.00000	27,000	15.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		938.00000	911,000	15.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		39.00000	38,000	14.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		799.00000	772,000	14.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		34.00000	34,000	14.73	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	11.80	Put		844.00000	818,000	14.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		119.00000	122,000	12.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		379.00000	356,000	12.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		357.00000	371,000	12.80	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		117.00000	105,000	12.80	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		43.00000	43,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		753.00000	727,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		31.00000	30,000	14.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		891.00000	864,000	14.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		429.00000	445,000	13.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		89.00000	79,000	13.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		209.00000	211,000	14.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		734.00000	710,000	14.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		197.00000	199,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		772.00000	748,000	14.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		221.00000	224,000	14.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		696.00000	673,000	14.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		111.00000	111,000	15.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,186.00000	1,160,000	15.57	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		312.00000	317,000	13.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		487.00000	466,000	13.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		156.00000	157,000	14.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		931.00000	906,000	14.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		186.00000	187,000	14.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		811.00000	786,000	14.67	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	10.50	Call		760.00000	777,000	13.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		135.00000	126,000	13.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		621.00000	635,000	13.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		196.00000	184,000	13.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		443.00000	449,000	14.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		629.00000	609,000	14.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		426.00000	431,000	14.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		662.00000	641,000	14.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		461.00000	468,000	14.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		597.00000	578,000	14.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		409.00000	414,000	14.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		695.00000	674,000	14.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		308.00000	312,000	15.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		944.00000	922,000	15.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		647.00000	660,000	14.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		383.00000	370,000	14.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		334.00000	338,000	15.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		870.00000	848,000	15.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		224.00000	226,000	15.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,260.00000	1,236,000	15.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		480.00000	487,000	14.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		566.00000	547,000	14.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		704.00000	717,000	14.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		340.00000	327,000	14.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		362.00000	367,000	14.88	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	11.70	Put		798.00000	777,000	14.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		594.00000	606,000	14.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		430.00000	416,000	14.10	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		471.00000	475,000	15.07	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		911.00000	888,000	15.07	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		456.00000	460,000	15.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		946.00000	923,000	15.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		487.00000	491,000	14.99	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		877.00000	854,000	14.99	0.00	0	0
Total £ / R Option										0.00	0	22,300
Total £ / R										27,840,997.60	2,527	67,256
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08670	0.08640			0.00	0	12,358
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08800	0.08760			0.00	0	0
Total ¥ / R Future										0.00	0	12,358
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		671.00000	696,000	16.61	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		31.00000	26,000	16.61	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		132.00000	133,000	19.80	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		492.00000	463,000	19.80	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,641.00000	1,671,000	21.85	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	21.85	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	30.35	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,360.00000	1,141,330,000	30.35	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		894.00000	924,000	19.24	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		134.00000	124,000	19.24	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	0.09	Call		374.00000	385,000	21.45	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		614.00000	585,000	21.45	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,770.00000	1,809,000	18.78	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		10.00000	9,000	18.78	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,358
€ / R	On	19/09/2011	Foreign Exchange Future			9.64180	9.66630			48,469,328.60	5,027	65,141
€ / R	On	19/12/2011	Foreign Exchange Future			9.74710	9.77070			3,411,485.00	350	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			9.85550	9.87970			0.00	0	8,503
Total € / R Future										51,880,813.60	5,377	78,572
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		183.00000	167,000	11.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		167.00000	175,000	11.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		161.00000	146,000	11.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		195.00000	204,000	11.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		211.00000	194,000	11.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		145.00000	152,000	11.77	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		258.00000	270,000	12.16	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		124.00000	112,000	12.16	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		757.00000	778,000	14.21	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		23.00000	20,000	14.21	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		422.00000	400,000	12.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		56.00000	58,000	12.52	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		36.00000	31,000	13.70	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		620.00000	639,000	13.70	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	10.00	Call		72.00000	64,000	12.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		406.00000	422,000	12.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		12.00000	10,000	15.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		996.00000	1,018,000	15.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		345.00000	324,000	12.27	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		79.00000	82,000	12.27	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		15.00000	13,000	14.72	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		899.00000	921,000	14.72	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		13.00000	11,000	14.89	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		947.00000	969,000	14.89	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		18.00000	15,000	14.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		852.00000	873,000	14.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		305.00000	291,000	12.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		334.00000	344,000	12.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		286.00000	273,000	13.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		365.00000	376,000	13.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		326.00000	311,000	12.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		305.00000	314,000	12.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		235.00000	223,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		464.00000	476,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		434.00000	416,000	12.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		213.00000	219,000	12.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		598.00000	576,000	12.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		127.00000	129,000	12.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		529.00000	508,000	12.66	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	9.40	Put		158.00000	161,000	12.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		341.00000	330,000	13.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		561.00000	575,000	13.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		325.00000	314,000	13.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		595.00000	609,000	13.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		358.00000	346,000	13.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		528.00000	541,000	13.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		939.00000	916,000	12.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		109.00000	111,000	12.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		296.00000	285,000	14.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		666.00000	680,000	14.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		459.00000	444,000	13.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		379.00000	389,000	13.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		978.00000	955,000	12.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		98.00000	100,000	12.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		414.00000	400,000	13.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		434.00000	445,000	13.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		213.00000	205,000	14.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		933.00000	950,000	14.97	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										51,880,813.60	5,377	102,272
ANY DAY	On	03/08/2011	Foreign Exchange Future			6.70430	6.70000			0.00	0	0
Total ANY DAY EXPIRY CAAF \$ Future										0.00	0	0
ANY DAY	On	03/08/2011	Foreign Exchange Option	6.70	Call		0.00000	52,000	14.63	0.00	11,000	11,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ANY DAY On 03/08/2011 Foreign Exchange Option	6.70	Put		0.00000	48,000	14.63		0.00	0	0
ANY DAY On 03/08/2011 Foreign Exchange Option	6.75	Call		0.00000	33,000	15.21		0.00	0	0
ANY DAY On 03/08/2011 Foreign Exchange Option	6.75	Put		0.00000	79,000	15.21		0.00	0	0
ANY DAY On 03/08/2011 Foreign Exchange Option	6.65	Call		0.00000	82,000	14.71		0.00	0	0
ANY DAY On 03/08/2011 Foreign Exchange Option	6.65	Put		0.00000	28,000	14.71		0.00	0	0
Total ANY DAY EXPIRY CAAF \$ Option								0.00	11,000	11,000
Total ANY DAY EXPIRY CAAF \$								0.00	11,000	11,000
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.38670	7.37260				0.00	0	25,354
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.40040	7.38620				0.00	0	690
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.41700	7.40390				0.00	0	4
Total AU\$ / R Future								0.00	0	26,048
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		727.00000	741,000	14.58		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		4.00000	4,000	14.58		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		679.00000	692,000	14.33		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		6.00000	5,000	14.33		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		776.00000	790,000	14.83		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		3.00000	3,000	14.83		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		78.00000	79,000	11.31		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		205.00000	192,000	11.31		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		94.00000	96,000	11.07		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		171.00000	159,000	11.07		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		398.00000	411,000	12.83		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		25.00000	24,000	12.83		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		235.00000	245,000	11.83		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	7.20	Put		62.00000	58,000	11.83	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		65.00000	65,000	11.55	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		242.00000	228,000	11.55	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		273.00000	284,000	12.08	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		50.00000	47,000	12.08	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		14.00000	13,000	13.46	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		591.00000	576,000	13.46	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		631.00000	644,000	14.08	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		8.00000	7,000	14.08	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		12.00000	11,000	13.70	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		639.00000	624,000	13.70	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		583.00000	596,000	13.83	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		10.00000	9,000	13.83	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		313.00000	325,000	12.33	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		40.00000	38,000	12.33	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		7.00000	6,000	14.42	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		784.00000	769,000	14.42	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		113.00000	115,000	10.83	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		140.00000	128,000	10.83	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		10.00000	9,000	13.94	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		687.00000	672,000	13.94	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		756.00000	769,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		20.00000	19,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		711.00000	724,000	12.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		25.00000	24,000	12.00	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 19/12/2011 Foreign Exchange Option	6.60	Call		802.00000	821,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		16.00000	21,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		154.00000	159,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		268.00000	259,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		249.00000	257,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		163.00000	157,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		351.00000	360,000	11.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		197.00000	193,000	11.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		323.00000	331,000	11.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		219.00000	214,000	11.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		381.00000	390,000	11.46	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		177.00000	173,000	11.46	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		270.00000	277,000	11.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		266.00000	260,000	11.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		552.00000	563,000	11.64	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		98.00000	96,000	11.64	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		151.00000	156,000	12.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		497.00000	489,000	12.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		249.00000	255,000	11.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		295.00000	288,000	11.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		515.00000	526,000	11.60	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		111.00000	109,000	11.60	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,216.00000	1,229,000	13.01	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		12.00000	12,000	13.01	0.00	0	0
Total AU\$ / R Option							0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AU\$ / R										0.00	0	26,048
CAD/ R	On	19/09/2011	Foreign Exchange Future			7.10670	7.08960			0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.18620	7.16790			0.00	0	0
Total CAD/ R Future										0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		63.00000	70,000	11.81	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		223.00000	213,000	11.81	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		51.00000	57,000	12.01	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		261.00000	250,000	12.01	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		77.00000	85,000	11.60	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		187.00000	178,000	11.60	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		6.00000	7,000	14.06	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		716.00000	700,000	14.06	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		7.00000	8,000	13.86	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		667.00000	651,000	13.86	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		5.00000	5,000	14.27	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		765.00000	748,000	14.27	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		17.00000	20,000	13.04	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		477.00000	463,000	13.04	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		501.00000	517,000	13.12	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		11.00000	10,000	13.12	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		243.00000	257,000	11.96	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		53.00000	50,000	11.96	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		3.00000	4,000	14.68	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		863.00000	847,000	14.68	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		179.00000	185,000	11.93	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	7.25	Put		261.00000	249,000	11.93		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		161.00000	167,000	12.10		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		293.00000	281,000	12.10		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		198.00000	205,000	11.75		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		230.00000	219,000	11.75		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		79.00000	82,000	13.34		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		561.00000	546,000	13.34		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		444.00000	460,000	12.20		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		76.00000	74,000	12.20		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		87.00000	91,000	13.17		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		519.00000	505,000	13.17		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		406.00000	422,000	12.14		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		88.00000	86,000	12.14		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		131.00000	136,000	12.46		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		363.00000	350,000	12.46		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		371.00000	386,000	12.08		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		103.00000	100,000	12.08		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		119.00000	123,000	12.64		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		401.00000	387,000	12.64		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	0
CF CANDO On 19/09/2011 Foreign Exchange Future			0.04150	0.04880				0.00	0	22,388
Total CF CANDO CAAD Future								0.00	0	22,388
Total CF CANDO CAAD								0.00	0	22,388

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 19/09/2011 Foreign Exchange Future			0.07970	0.07250			0.00	0	21,898
Total CF CANDO CAEE Future							0.00	0	21,898
Total CF CANDO CAEE							0.00	0	21,898
CHF / R On 19/09/2011 Foreign Exchange Future			8.40920	8.40380			588,644.00	70	970
CHF / R On 19/12/2011 Foreign Exchange Future			8.53010	8.52330			0.00	0	50
Total CHF / R Future							588,644.00	70	1,020
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		770.00000	775,000	16.83	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		16.00000	16,000	16.83	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		724.00000	729,000	16.74	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		20.00000	20,000	16.74	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		817.00000	822,000	16.91	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		13.00000	13,000	16.91	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		203.00000	203,000	15.57	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		199.00000	194,000	15.57	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		43.00000	42,000	17.79	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		689.00000	683,000	17.79	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		48.00000	48,000	17.62	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		644.00000	639,000	17.62	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		634.00000	638,000	16.57	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		30.00000	29,000	16.57	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		55.00000	54,000	17.45	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		601.00000	595,000	17.45	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		79.00000	79,000	16.94	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		475.00000	470,000	16.94	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		70.00000	70,000	17.11	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		516.00000	511,000	17.11	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		38.00000	37,000	17.97	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		734.00000	728,000	17.97	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		26.00000	25,000	18.48	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		872.00000	866,000	18.48	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		590.00000	595,000	16.49	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		36.00000	36,000	16.49	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		448.00000	447,000	15.12	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		225.00000	217,000	15.12	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		420.00000	419,000	15.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		247.00000	239,000	15.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		477.00000	476,000	15.05	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		204.00000	196,000	15.05	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		345.00000	343,000	15.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		322.00000	313,000	15.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		538.00000	538,000	14.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		165.00000	158,000	14.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		714.00000	715,000	14.63	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		91.00000	85,000	14.63	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		324.00000	320,000	15.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		351.00000	340,000	15.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		208.00000	203,000	16.41	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		585.00000	573,000	16.41	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		111.00000	107,000	17.83	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		988.00000	977,000	17.83		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		152.00000	147,000	17.12		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		779.00000	767,000	17.12		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		369.00000	367,000	15.30		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		296.00000	287,000	15.30		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		640.00000	641,000	14.75		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		117.00000	111,000	14.75		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		832.00000	835,000	14.44		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		59.00000	55,000	14.44		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		236.00000	232,000	16.13		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		513.00000	502,000	16.13		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		917.00000	920,000	14.32		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		44.00000	40,000	14.32		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		268.00000	264,000	15.85		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		445.00000	434,000	15.85		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		195.00000	190,000	16.56		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		622.00000	610,000	16.56		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		304.00000	300,000	15.56		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		381.00000	370,000	15.56		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		105.00000	100,000	17.97		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		1,032.00000	1,020,000	17.97		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		142.00000	138,000	17.26		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		819.00000	808,000	17.26		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								588,644.00	70	1,020

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RAIN	On	19/09/2011	Foreign Exchange Future			13,786.48000	13,775.76000			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			1.04690	1.04350			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.06210	1.05870			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		72.00000	77,000	15.98	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		637.00000	608,000	15.98	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		25.00000	26,000	17.49	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		1,090.00000	1,057,000	17.49	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		198.00000	212,000	14.27	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		263.00000	243,000	14.27	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		255.00000	265,000	15.81	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		668.00000	644,000	15.81	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		151.00000	158,000	17.07	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		1,064.00000	1,037,000	17.07	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		435.00000	452,000	14.67	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		348.00000	331,000	14.67	0.00	0	0
Total YUAN/R Option										0.00	0	0
Total YUAN/R										0.00	0	0
Total Futures										214,443,187.90	27,820	626,330
Total Options										188,500.00	13,500	257,399
Grand Total:										214,631,687.90	41,320	883,729