



Currency Derivatives Daily MTM Report

Daily summary for: 08/08/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			7.09130	6.92960			122,459,659.70	17,269	277,816
\$ / R	On	19/12/2011			7.18590	7.02200			18,453,391.20	2,568	53,927
\$ / R	On	19/03/2012			7.28130	7.11510			1,033,944.60	142	17,871
\$ / R	On	18/06/2012			7.37850	7.21060			0.00	0	2,000
\$ / R	On	17/09/2012			7.47870	7.31080			0.00	0	85
\$ / R	On	14/12/2012			7.57760	7.41050			0.00	0	0
\$ / R	On	12/12/2014			8.53210	8.37060			0.00	0	0
Total \$ / R Future									141,946,995.50	19,979	351,699
\$ / R	On	19/09/2011	8.05	Call		9.00000	12,000	22.70	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,129.00000	971,000	22.70	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		8.00000	11,000	23.03	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,178.00000	1,020,000	23.03	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		10.00000	14,000	22.37	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,080.00000	923,000	22.37	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		885.00000	731,000	21.05	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		15.00000	22,000	21.05	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		41.00000	66,000	18.40	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		511.00000	375,000	18.40	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		223.00000	346,000	17.08	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		93.00000	55,000	17.08	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		163.00000	273,000	16.86	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		133.00000	82,000	16.86	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		556.00000	417,000	18.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		36.00000	58,000	18.73	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		695.00000	547,000	19.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		25.00000	38,000	19.72	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		292.00000	427,000	17.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		62.00000	36,000	17.30	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		40.00000	23,000	17.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		370.00000	514,000	17.52	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		263.00000	162,000	16.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		93.00000	153,000	16.41	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,870.00000	2,709,000	30.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	30.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		423.00000	297,000	17.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		53.00000	88,000	17.74	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		340.00000	225,000	17.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		70.00000	116,000	17.07	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		32.00000	18,000	17.64	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		412.00000	559,000	17.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		257.00000	386,000	17.19	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		77.00000	45,000	17.19	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		112.00000	68,000	16.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		192.00000	309,000	16.97	0.00	0	2,480
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		601.00000	459,000	19.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		31.00000	50,000	19.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		142.00000	240,000	16.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		162.00000	99,000	16.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		22.00000	33,000	20.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		742.00000	592,000	20.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		81.00000	134,000	16.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		301.00000	193,000	16.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		123.00000	208,000	16.63	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		193.00000	117,000	16.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		545.00000	699,000	17.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		15.00000	8,000	17.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		17.00000	26,000	20.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		837.00000	685,000	20.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,180.00000	1,341,000	20.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	20.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		61.00000	101,000	17.41	0.00	0	500
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		381.00000	260,000	17.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		28.00000	44,000	19.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		648.00000	503,000	19.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,130.00000	1,291,000	20.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	20.07	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		8.00000	10,000	23.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,228.00000	1,069,000	23.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,080.00000	1,242,000	19.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	1,000	19.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		19.00000	29,000	20.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		789.00000	638,000	20.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		639.00000	796,000	18.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		9.00000	5,000	18.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,230.00000	1,391,000	20.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	20.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		107.00000	180,000	16.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		227.00000	139,000	16.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		331.00000	470,000	17.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		51.00000	29,000	17.41	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		47.00000	76,000	18.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		467.00000	335,000	18.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		12.00000	17,000	21.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		982.00000	826,000	21.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		170.00000	228,000	17.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		498.00000	392,000	17.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		158.00000	213,000	17.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		536.00000	427,000	17.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		182.00000	245,000	17.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		460.00000	359,000	17.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		153.00000	109,000	16.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		425.00000	545,000	16.30	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,051.00000	911,000	20.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		73.00000	97,000	20.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		260.00000	198,000	16.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		282.00000	384,000	16.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		424.00000	326,000	16.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		196.00000	262,000	16.88	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		899.00000	1,051,000	16.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		27.00000	15,000	16.06	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		616.00000	499,000	18.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		138.00000	185,000	18.00	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		642.00000	780,000	16.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		70.00000	44,000	16.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		683.00000	823,000	16.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		61.00000	37,000	16.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		810.00000	957,000	15.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		38.00000	21,000	15.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		69.00000	91,000	20.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,097.00000	955,000	20.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,085.00000	1,244,000	16.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		13.00000	8,000	16.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		148.00000	199,000	17.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		576.00000	463,000	17.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		458.00000	581,000	16.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		136.00000	95,000	16.26	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		393.00000	510,000	16.34	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		171.00000	124,000	16.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		82.00000	109,000	19.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		960.00000	823,000	19.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		106.00000	142,000	18.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		784.00000	656,000	18.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		363.00000	476,000	16.38	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		191.00000	140,000	16.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		766.00000	911,000	15.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		44.00000	25,000	15.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		724.00000	867,000	15.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		52.00000	31,000	15.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,037.00000	1,195,000	16.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		15.00000	9,000	16.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		93.00000	124,000	19.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		871.00000	738,000	19.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		121.00000	162,000	18.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		699.00000	576,000	18.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		528.00000	657,000	16.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		106.00000	71,000	16.18	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,182.00000	1,342,000	17.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		10.00000	6,000	17.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		88.00000	117,000	19.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		916.00000	781,000	19.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		388.00000	295,000	16.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		210.00000	281,000	16.66	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		565.00000	697,000	16.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		93.00000	61,000	16.14	0.00	0	560
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		398.00000	501,000	16.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		319.00000	256,000	16.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		373.00000	473,000	16.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		344.00000	278,000	16.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		423.00000	529,000	16.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		294.00000	234,000	16.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		416.00000	521,000	16.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		301.00000	240,000	16.29	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		347.00000	440,000	16.45	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		382.00000	309,000	16.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		311.00000	391,000	16.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		446.00000	360,000	16.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		529.00000	645,000	16.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		214.00000	164,000	16.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		329.00000	415,000	16.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		414.00000	334,000	16.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		560.00000	679,000	16.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		195.00000	148,000	16.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		227.00000	285,000	17.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		662.00000	554,000	17.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		154.00000	192,000	18.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		989.00000	861,000	18.92	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		266.00000	332,000	16.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		551.00000	451,000	16.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		113.00000	140,000	20.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,298.00000	1,159,000	20.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		592.00000	714,000	15.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		177.00000	133,000	15.99	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		108.00000	134,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,343.00000	1,203,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		499.00000	613,000	16.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		234.00000	182,000	16.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		147.00000	183,000	19.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,032.00000	902,000	19.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		366.00000	466,000	16.40	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		351.00000	285,000	16.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		625.00000	750,000	15.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		160.00000	119,000	15.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		252.00000	316,000	17.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		587.00000	485,000	17.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		123.00000	153,000	19.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,208.00000	1,072,000	19.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		169.00000	211,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		904.00000	780,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		391.00000	493,000	16.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		326.00000	262,000	16.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		659.00000	787,000	15.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		144.00000	106,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		177.00000	222,000	18.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		862.00000	741,000	18.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		140.00000	175,000	19.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		1,075.00000	944,000	19.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		161.00000	202,000	18.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		946.00000	821,000	18.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		128.00000	160,000	19.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,163.00000	1,029,000	19.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		280.00000	350,000	16.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		515.00000	419,000	16.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		295.00000	369,000	16.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		480.00000	388,000	16.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		470.00000	581,000	16.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		255.00000	200,000	16.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		421.00000	509,000	16.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		460.00000	381,000	16.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		403.00000	485,000	16.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		492.00000	407,000	16.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		440.00000	534,000	16.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		429.00000	356,000	16.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		560.00000	657,000	16.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		449.00000	378,000	16.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		538.00000	632,000	16.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		477.00000	403,000	16.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		584.00000	683,000	16.32	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		423.00000	354,000	16.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		505.00000	428,000	16.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		516.00000	607,000	16.52	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		483.00000	553,000	17.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		773.00000	675,000	17.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		468.00000	537,000	17.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		808.00000	709,000	17.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		498.00000	571,000	17.19	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		738.00000	643,000	17.19	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		992.00000	883,000	18.03	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		402.00000	461,000	18.03	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,077.00000	1,157,000	18.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,206.00000	1,125,000	18.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,060.00000	1,140,000	18.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,239.00000	1,158,000	18.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,094.00000	1,174,000	18.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,173.00000	1,092,000	18.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		887.00000	815,000	17.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,258.00000	1,347,000	17.65	0.00	0	200
Total \$ / R Option										0.00	0	263,048
Total \$ / R										141,946,995.50	19,979	614,747
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.09130	6.92960			0.00	0	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.18590	7.02200			0.00	0	31

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future										0.00	0	480
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		9,304.00000	15,327,000	16.41		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		26,344.00000	16,197,000	16.41		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		8,086.00000	13,367,000	16.74		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		30,126.00000	19,237,000	16.74		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		10,709.00000	17,959,000	16.52		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		22,749.00000	13,829,000	16.52		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		34,073.00000	22,510,000	17.07		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		7,033.00000	11,640,000	17.07		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		28,154.00000	38,436,000	16.50		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		25,954.00000	19,846,000	16.50		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		26,167.00000	35,651,000	16.54		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		28,967.00000	22,061,000	16.54		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		30,726.00000	41,365,000	16.46		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		23,526.00000	17,775,000	16.46		0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										0.00	0	530
£ / R	On 19/09/2011	Foreign Exchange Future			11.57020	11.34550				27,236,250.80	2,354	28,737
£ / R	On 19/12/2011	Foreign Exchange Future			11.71400	11.48570				2,694,220.00	230	9,549
£ / R	On 19/03/2012	Foreign Exchange Future			11.85720	11.62720				415,002.00	35	2,862
£ / R	On 18/06/2012	Foreign Exchange Future			12.00750	11.77370				0.00	0	0
Total £ / R Future										30,345,472.80	2,619	41,148
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		150.00000	259,000	14.24		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		305.00000	189,000	14.24		0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		134.00000	231,000	14.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		339.00000	211,000	14.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		167.00000	289,000	14.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		272.00000	169,000	14.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		107.00000	188,000	14.38	0.00	0	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		412.00000	268,000	14.38	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		37.00000	70,000	15.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		792.00000	600,000	15.67	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		90.00000	56,000	15.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		435.00000	626,000	15.76	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		865.00000	1,084,000	17.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		20.00000	14,000	17.40	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		473.00000	669,000	15.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		78.00000	49,000	15.91	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		149.00000	94,000	15.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		294.00000	464,000	15.15	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		554.00000	757,000	16.21	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		59.00000	37,000	16.21	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		116.00000	73,000	15.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		361.00000	543,000	15.45	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		327.00000	503,000	15.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		132.00000	83,000	15.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		60.00000	110,000	15.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		615.00000	440,000	15.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		85.00000	153,000	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	19/09/2011	Foreign Exchange Option	11.75	Put		490.00000	333,000	14.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		75.00000	137,000	14.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		530.00000	367,000	14.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		263.00000	426,000	15.00	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		168.00000	106,000	15.00	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		639.00000	848,000	16.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		44.00000	28,000	16.51	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		95.00000	170,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		450.00000	300,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		67.00000	123,000	14.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		572.00000	403,000	14.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		728.00000	941,000	16.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		33.00000	21,000	16.82	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		324.00000	432,000	14.21	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		488.00000	368,000	14.21	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		306.00000	407,000	14.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		520.00000	393,000	14.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		342.00000	459,000	14.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		456.00000	345,000	14.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		171.00000	235,000	15.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		885.00000	721,000	15.15	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		486.00000	636,000	14.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		300.00000	222,000	14.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		243.00000	328,000	14.58	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		657.00000	514,000	14.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		289.00000	386,000	14.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		553.00000	422,000	14.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,053.00000	1,270,000	15.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		67.00000	56,000	15.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		890.00000	1,088,000	14.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		104.00000	74,000	14.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		599.00000	738,000	13.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		422.00000	331,000	13.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		573.00000	708,000	13.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		446.00000	351,000	13.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		625.00000	768,000	13.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		398.00000	311,000	13.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		548.00000	679,000	13.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		471.00000	372,000	13.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		410.00000	502,000	14.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		683.00000	545,000	14.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		866.00000	1,039,000	13.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		239.00000	182,000	13.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		445.00000	546,000	14.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		618.00000	489,000	14.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		295.00000	364,000	14.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		968.00000	807,000	14.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		652.00000	800,000	13.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		375.00000	293,000	13.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		934.00000	1,114,000	13.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		207.00000	157,000	13.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		483.00000	597,000	13.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		556.00000	440,000	13.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		801.00000	967,000	13.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		274.00000	210,000	13.95	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		590.00000	703,000	14.07	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		666.00000	546,000	14.07	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		571.00000	678,000	14.08	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		697.00000	571,000	14.08	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		610.00000	729,000	14.06	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		636.00000	522,000	14.06	0.00	0	0
Total £ / R Option										0.00	0	22,300
Total £ / R										30,345,472.80	2,619	63,448
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09140	0.08830			914.00	10	12,358
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09270	0.08960			2,317.50	25	25
Total ¥ / R Future										3,231.50	35	12,383
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		835.00000	1,142,000	17.47	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		5.00000	2,000	17.47	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		125.00000	248,000	13.79	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		295.00000	108,000	13.79	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,830.00000	2,140,000	20.34	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	20.34	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	27.97	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,170.00000	1,140,860,000	27.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,028.00000	1,305,000	17.64	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		68.00000	35,000	17.64	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		404.00000	567,000	19.02	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		444.00000	297,000	19.02	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,966.00000	2,275,000	21.02	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		6.00000	5,000	21.02	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										3,231.50	35	12,383
€ / R	On	19/09/2011	Foreign Exchange Future			10.05750	9.82350			2,232,765.00	222	62,109
€ / R	On	19/12/2011	Foreign Exchange Future			10.17930	9.93730			1,272,412.50	125	5,028
€ / R	On	19/03/2012	Foreign Exchange Future			10.30360	10.05370			0.00	0	8,503
Total € / R Future										3,505,177.50	347	75,640
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		272.00000	457,000	13.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		99.00000	50,000	13.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		239.00000	416,000	13.80	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		116.00000	59,000	13.80	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		308.00000	499,000	14.08	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		85.00000	42,000	14.08	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		156.00000	82,000	13.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		179.00000	339,000	13.52	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		609.00000	412,000	14.00	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		32.00000	69,000	14.00	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		552.00000	770,000	14.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		29.00000	13,000	14.92	0.00	0	6,195

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		50.00000	105,000	13.50	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		477.00000	298,000	13.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		104.00000	206,000	12.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		281.00000	149,000	12.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		15.00000	33,000	14.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		842.00000	626,000	14.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		465.00000	677,000	14.64	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		42.00000	20,000	14.64	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		20.00000	45,000	14.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		747.00000	538,000	14.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		18.00000	38,000	14.67	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		795.00000	581,000	14.67	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		24.00000	52,000	14.34	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		701.00000	495,000	14.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		391.00000	545,000	13.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		254.00000	166,000	13.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		365.00000	514,000	13.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		278.00000	185,000	13.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		418.00000	578,000	13.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		231.00000	149,000	13.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		297.00000	426,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		360.00000	247,000	13.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		540.00000	722,000	13.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		153.00000	93,000	13.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		720.00000	925,000	12.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		83.00000	46,000	12.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		644.00000	841,000	12.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		107.00000	62,000	12.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		411.00000	546,000	13.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		457.00000	342,000	13.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		392.00000	520,000	13.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		488.00000	366,000	13.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		431.00000	572,000	13.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		427.00000	318,000	13.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,077.00000	1,310,000	13.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		73.00000	56,000	13.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		357.00000	471,000	13.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		553.00000	417,000	13.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		556.00000	720,000	13.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		302.00000	216,000	13.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,121.00000	1,356,000	13.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		67.00000	52,000	13.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		503.00000	658,000	13.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		349.00000	254,000	13.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		259.00000	343,000	14.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		805.00000	639,000	14.59	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										3,505,177.50	347	99,340
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.12760	6.96500			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		362.00000	487,000	16.36	0.00	0	0
ANY DAY On 24/10/2011		Foreign Exchange Option	6.70	Put		97.00000	59,000	16.36	0.00	0	0
ANY DAY On 24/10/2011		Foreign Exchange Option	6.75	Call		328.00000	449,000	16.37	0.00	0	0
ANY DAY On 24/10/2011		Foreign Exchange Option	6.75	Put		113.00000	71,000	16.37	0.00	0	0
ANY DAY On 24/10/2011		Foreign Exchange Option	6.65	Call		398.00000	527,000	16.36	0.00	0	0
ANY DAY On 24/10/2011		Foreign Exchange Option	6.65	Put		83.00000	49,000	16.36	0.00	0	0
ANY DAY On 24/10/2011		Foreign Exchange Option	7.00	Put		225.00000	154,000	16.41	0.00	0	0
ANY DAY On 24/10/2011		Foreign Exchange Option	7.00	Call		190.00000	282,000	16.41	0.00	0	14,286
ANY DAY On 24/10/2011		Foreign Exchange Option	7.40	Put		521.00000	400,000	18.08	0.00	0	0
ANY DAY On 24/10/2011		Foreign Exchange Option	7.40	Call		86.00000	128,000	18.08	0.00	0	6,757
Total ANY DAY EXPIRY CAAG \$ Option								0.00	0	21,043	
Total ANY DAY EXPIRY CAAG \$								0.00	0	21,043	
ANY DAY On 10/08/2011		Foreign Exchange Future	7.05200			6.89130			0.00	0	0
Total ANY DAY EXPIRY CAAH \$ Future								0.00	0	0	
ANY DAY On 10/08/2011		Foreign Exchange Option	6.70	Call		196.00000	352,000	22.00	0.00	0	0
ANY DAY On 10/08/2011		Foreign Exchange Option	6.70	Put		5.00000	0,000	22.00	0.00	0	20,000
ANY DAY On 10/08/2011		Foreign Exchange Option	6.75	Call		150.00000	302,000	21.32	0.00	0	0
ANY DAY On 10/08/2011		Foreign Exchange Option	6.75	Put		9.00000	0,000	21.32	0.00	0	0
ANY DAY On 10/08/2011		Foreign Exchange Option	6.65	Call		243.00000	402,000	22.67	0.00	0	0
ANY DAY On 10/08/2011		Foreign Exchange Option	6.65	Put		2.00000	0,000	22.67	0.00	0	0
Total ANY DAY EXPIRY CAAH \$ Option								0.00	0	20,000	
Total ANY DAY EXPIRY CAAH \$								0.00	0	20,000	
AU\$ / R On 19/09/2011		Foreign Exchange Future	7.28290			7.20720			3,277,305.00	450	24,880

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 Future			7.30850	7.23320			0.00	0	1,120
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.34220	7.26680			0.00	0	1,163
Total AU\$ / R Future										3,277,305.00	450	27,163
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		566.00000	641,000	16.14	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		9.00000	8,000	16.14	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		519.00000	593,000	15.83	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		12.00000	10,000	15.83	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		614.00000	689,000	16.45	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		7.00000	6,000	16.45	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		35.00000	50,000	13.13	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		328.00000	267,000	13.13	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		43.00000	62,000	12.88	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		286.00000	229,000	12.88	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		255.00000	321,000	13.97	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		48.00000	38,000	13.97	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		118.00000	171,000	12.74	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		111.00000	88,000	12.74	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		28.00000	41,000	13.38	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		371.00000	308,000	13.38	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		148.00000	205,000	13.05	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		91.00000	72,000	13.05	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		5.00000	8,000	15.41	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		748.00000	675,000	15.41	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		472.00000	545,000	15.52	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		15.00000	12,000	15.52	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		4.00000	6,000	15.67	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		797.00000	723,000	15.67	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		426.00000	498,000	15.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		19.00000	15,000	15.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		181.00000	241,000	13.35	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		74.00000	58,000	13.35	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		2.00000	3,000	16.43	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		945.00000	870,000	16.43	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		53.00000	75,000	12.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		246.00000	192,000	12.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		3.00000	5,000	15.92	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		846.00000	772,000	15.92	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		624.00000	698,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		41.00000	40,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		582.00000	646,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		49.00000	38,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		667.00000	741,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		34.00000	33,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		124.00000	148,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		391.00000	340,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		181.00000	215,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		248.00000	207,000	12.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		274.00000	327,000	12.23	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		257.00000	235,000	12.23	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		252.00000	301,000	12.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		285.00000	259,000	12.20	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		300.00000	355,000	12.26	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		233.00000	213,000	12.26	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		215.00000	255,000	12.30	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		348.00000	313,000	12.30	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		453.00000	516,000	12.41	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		136.00000	124,000	12.41	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		120.00000	150,000	13.25	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		603.00000	558,000	13.25	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		198.00000	237,000	12.44	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		381.00000	345,000	12.44	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		419.00000	481,000	12.38	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		152.00000	139,000	12.38	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,083.00000	1,159,000	13.58	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		16.00000	17,000	13.58	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										3,277,305.00	450	27,163
CAD/ R	On	19/09/2011	Foreign Exchange Future			7.15480	7.04910			0.00	0	115
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.23850	7.12930			0.00	0	0
Total CAD/ R Future										0.00	0	115
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		47.00000	79,000	12.43	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		248.00000	174,000	12.43	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		37.00000	65,000	12.68	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		288.00000	210,000	12.68	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	7.20	Call		58.00000	97,000	12.18	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		209.00000	142,000	12.18	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		4.00000	7,000	15.19	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		755.00000	652,000	15.19	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		5.00000	9,000	14.94	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		706.00000	604,000	14.94	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		3.00000	6,000	15.44	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		804.00000	701,000	15.44	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		12.00000	22,000	13.93	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		513.00000	417,000	13.93	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		462.00000	564,000	15.29	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		13.00000	9,000	15.29	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		206.00000	294,000	13.46	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		57.00000	39,000	13.46	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		2.00000	4,000	15.94	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		903.00000	799,000	15.94	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		161.00000	211,000	12.45	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		282.00000	223,000	12.45	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		145.00000	191,000	12.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		316.00000	253,000	12.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		179.00000	237,000	12.52	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		250.00000	199,000	12.52	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		67.00000	93,000	13.71	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		588.00000	505,000	13.71	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		416.00000	506,000	13.05	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		87.00000	68,000	13.05		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		75.00000	103,000	13.55		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		546.00000	465,000	13.55		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		380.00000	467,000	12.98		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		101.00000	79,000	12.98		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		116.00000	156,000	12.92		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		387.00000	318,000	12.92		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		345.00000	429,000	12.92		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		116.00000	91,000	12.92		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		104.00000	141,000	13.08		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		425.00000	353,000	13.08		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	115
CF CANDO On 19/09/2011 Foreign Exchange Future			0.02460	0.02460				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			0.14520	0.14520				0.00	0	21,898
Total CF CANDO CAAE Future								0.00	0	21,898
Total CF CANDO CAAE								0.00	0	21,898
CHF / R On 19/09/2011 Foreign Exchange Future			9.33280	9.08880				0.00	0	900
CHF / R On 19/12/2011 Foreign Exchange Future			9.47390	9.22420				0.00	0	100
Total CHF / R Future								0.00	0	1,000
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		1,441.00000	1,684,000	23.77		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		2.00000	1,000	23.77		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		1,391.00000	1,635,000	23.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		2.00000	2,000	23.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		1,491.00000	1,734,000	23.99	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		2.00000	1,000	23.99	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		723.00000	951,000	20.60	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		34.00000	18,000	20.60	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		266.00000	413,000	19.83	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		227.00000	130,000	19.83	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		292.00000	448,000	19.89	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		203.00000	115,000	19.89	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		1,292.00000	1,535,000	23.10	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		3.00000	2,000	23.10	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		319.00000	484,000	19.95	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		180.00000	101,000	19.95	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		412.00000	599,000	20.13	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		123.00000	66,000	20.13	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		380.00000	560,000	20.07	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		141.00000	77,000	20.07	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		241.00000	380,000	19.77	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		252.00000	147,000	19.77	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		183.00000	290,000	19.60	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		344.00000	207,000	19.60	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		1,243.00000	1,486,000	22.88	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		4.00000	3,000	22.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		998.00000	1,218,000	17.17	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		74.00000	44,000	17.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		959.00000	1,171,000	16.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		85.00000	47,000	16.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		1,039.00000	1,265,000	17.41	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		65.00000	41,000	17.41	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		845.00000	1,037,000	16.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		121.00000	63,000	16.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		1,126.00000	1,359,000	17.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		52.00000	35,000	17.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,358.00000	1,598,000	19.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		34.00000	24,000	19.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		809.00000	996,000	16.65	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		135.00000	72,000	16.65	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		588.00000	737,000	17.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		264.00000	163,000	17.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		362.00000	456,000	18.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		538.00000	382,000	18.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		461.00000	584,000	17.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		387.00000	260,000	17.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		882.00000	1,079,000	16.44	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		108.00000	55,000	16.44	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		1,264.00000	1,502,000	18.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		40.00000	28,000	18.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,500.00000	1,744,000	19.83	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		26.00000	20,000	19.83	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	8.80	Call		646.00000	806,000	17.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		222.00000	132,000	17.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,596.00000	1,841,000	20.32	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		22.00000	17,000	20.32	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		708.00000	879,000	16.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		184.00000	105,000	16.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		560.00000	705,000	17.48	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		286.00000	181,000	17.48	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		774.00000	956,000	16.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		150.00000	82,000	16.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		345.00000	434,000	18.52	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		571.00000	410,000	18.52	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		438.00000	556,000	18.00	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		414.00000	282,000	18.00	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	1,000
RAIN	On	19/09/2011	Foreign Exchange Future			14,452.91000	14,100.33000			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			1.10200	1.07560			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.11770	1.09070			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		137.00000	244,000	15.70	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		381.00000	224,000	15.70	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		50.00000	92,000	17.48		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		794.00000	572,000	17.48		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		366.00000	568,000	14.82		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		110.00000	48,000	14.82		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		375.00000	515,000	15.74		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		468.00000	338,000	15.74		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		225.00000	317,000	16.88		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		818.00000	640,000	16.88		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		624.00000	822,000	15.10		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		217.00000	145,000	15.10		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								179,078,182.30	23,430	553,914
Total Options								0.00	0	350,141
Grand Total:								179,078,182.30	23,430	904,055