

Currency Derivatives Daily MTM Report

Daily summary for: 24/08/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/09/2011 Foreign Exchange Future			7.25820	7.23480			116,958,634.80	16,114	230,607
\$ / R On 19/12/2011 Foreign Exchange Future			7.35050	7.32650			5,101,247.00	694	61,346
\$ / R On 19/03/2012 Foreign Exchange Future			7.43710	7.41230			0.00	0	17,775
\$ / R On 18/06/2012 Foreign Exchange Future			7.52410	7.49870			0.00	0	2,009
\$ / R On 17/09/2012 Foreign Exchange Future			7.61640	7.59010			0.00	0	416
\$ / R On 14/12/2012 Foreign Exchange Future			7.71580	7.68970			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			8.69230	8.66780			0.00	0	0
Total \$ / R Future							122,059,881.80	16,808	312,153
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		15.00000	16,000	26.02	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		830.00000	808,000	26.02	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Call		14.00000	14,000	26.46	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Put		879.00000	856,000	26.46	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		17.00000	18,000	25.58	0.00	0	3,000
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		782.00000	760,000	25.58	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Put		593.00000	571,000	23.31	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Call		28.00000	29,000	23.31	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		83.00000	87,000	18.89	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		248.00000	229,000	18.89	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		446.00000	467,000	16.08	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		11.00000	9,000	16.08	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		356.00000	374,000	15.51	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		21.00000	16,000	15.51	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		287.00000	267,000	19.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		72.00000	75,000	19.43	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		411.00000	390,000	21.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		46.00000	48,000	21.04	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		540.00000	563,000	16.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		5.00000	5,000	16.65	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		3.00000	2,000	17.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		638.00000	660,000	17.23	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		74.00000	63,000	16.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		209.00000	221,000	16.52	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,565.00000	2,542,000	37.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	37.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		177.00000	160,000	17.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		112.00000	118,000	17.81	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		119.00000	104,000	17.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		154.00000	162,000	17.02	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		2.00000	2,000	17.51	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		687.00000	710,000	17.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		493.00000	514,000	16.37	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		8.00000	6,000	16.37	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		15.00000	12,000	15.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		400.00000	420,000	15.79	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		327.00000	307,000	19.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		62.00000	65,000	19.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		315.00000	332,000	15.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		30.00000	24,000	15.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		41.00000	42,000	21.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		456.00000	434,000	21.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		180.00000	190,000	16.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		95.00000	82,000	16.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		277.00000	292,000	16.01	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		42.00000	34,000	16.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		836.00000	859,000	18.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		1.00000	1,000	18.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		31.00000	32,000	22.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		546.00000	524,000	22.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,485.00000	1,508,000	24.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	24.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		131.00000	138,000	17.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		146.00000	130,000	17.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		54.00000	56,000	20.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		369.00000	348,000	20.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,435.00000	1,458,000	24.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	24.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		12.00000	12,000	26.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		927.00000	904,000	26.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,385.00000	1,408,000	23.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	23.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		35.00000	37,000	22.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		500.00000	479,000	22.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		935.00000	959,000	19.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		0.00000	1,000	19.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,535.00000	1,558,000	24.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	24.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		241.00000	255,000	16.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		56.00000	47,000	16.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		589.00000	611,000	16.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		4.00000	3,000	16.94	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		97.00000	101,000	18.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		212.00000	193,000	18.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		22.00000	23,000	24.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		687.00000	665,000	24.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		293.00000	303,000	18.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		317.00000	303,000	18.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		275.00000	284,000	18.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		349.00000	334,000	18.53	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		314.00000	324,000	18.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		288.00000	274,000	18.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		71.00000	66,000	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	19/12/2011	Foreign Exchange Option	6.75	Call		647.00000	666,000	16.55	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		806.00000	787,000	21.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		132.00000	137,000	21.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		140.00000	131,000	16.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		466.00000	481,000	16.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		259.00000	247,000	17.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		335.00000	347,000	17.82	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,189.00000	1,212,000	18.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		13.00000	12,000	18.07	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		416.00000	400,000	19.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		242.00000	250,000	19.06	0.00	0	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		906.00000	927,000	17.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		30.00000	27,000	17.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		952.00000	974,000	17.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		26.00000	24,000	17.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,093.00000	1,116,000	17.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		17.00000	16,000	17.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		125.00000	130,000	21.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		849.00000	830,000	21.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,383.00000	1,407,000	18.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		7.00000	7,000	18.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		258.00000	267,000	18.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		382.00000	367,000	18.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		687.00000	706,000	16.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		61.00000	56,000	16.52	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		609.00000	626,000	16.58	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		83.00000	76,000	16.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		148.00000	154,000	21.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		722.00000	704,000	21.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		188.00000	195,000	20.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		562.00000	545,000	20.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		571.00000	588,000	16.61	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		95.00000	88,000	16.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,046.00000	1,068,000	17.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		20.00000	18,000	17.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		999.00000	1,021,000	17.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		23.00000	21,000	17.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,335.00000	1,358,000	18.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		9.00000	8,000	18.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		166.00000	173,000	20.64	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		640.00000	623,000	20.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		213.00000	220,000	19.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		487.00000	470,000	19.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		770.00000	790,000	16.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		44.00000	40,000	16.46	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,482.00000	1,505,000	19.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		6.00000	5,000	19.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		157.00000	163,000	20.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		681.00000	663,000	20.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		232.00000	221,000	17.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		358.00000	371,000	17.60	0.00	0	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		815.00000	835,000	16.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		39.00000	35,000	16.64	0.00	0	560
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		585.00000	602,000	16.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		209.00000	201,000	16.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		557.00000	572,000	16.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		231.00000	221,000	16.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		617.00000	634,000	16.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		191.00000	183,000	16.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		608.00000	625,000	16.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		196.00000	188,000	16.82	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		524.00000	537,000	17.15	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		262.00000	250,000	17.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		476.00000	489,000	17.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		314.00000	302,000	17.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		743.00000	760,000	16.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		131.00000	123,000	16.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		500.00000	512,000	17.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		288.00000	275,000	17.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		779.00000	797,000	16.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		117.00000	110,000	16.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		358.00000	369,000	18.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		496.00000	482,000	18.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		250.00000	258,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		788.00000	771,000	20.34	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		413.00000	424,000	18.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		401.00000	387,000	18.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		187.00000	194,000	21.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,075.00000	1,057,000	21.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		817.00000	835,000	16.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		105.00000	98,000	16.42	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		180.00000	186,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,118.00000	1,099,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		708.00000	725,000	16.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		146.00000	138,000	16.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		240.00000	247,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		828.00000	810,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		550.00000	563,000	16.95	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		238.00000	226,000	16.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		855.00000	876,000	16.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		93.00000	89,000	16.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		394.00000	405,000	18.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		432.00000	418,000	18.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		203.00000	210,000	21.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		991.00000	973,000	21.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		273.00000	281,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		711.00000	694,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		577.00000	593,000	16.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		215.00000	206,000	16.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		897.00000	918,000	16.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		85.00000	81,000	16.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		285.00000	294,000	19.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		673.00000	657,000	19.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		230.00000	237,000	20.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		868.00000	850,000	20.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		261.00000	269,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		749.00000	732,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		212.00000	219,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		950.00000	932,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		433.00000	445,000	17.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		371.00000	358,000	17.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		454.00000	466,000	17.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		342.00000	329,000	17.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		673.00000	690,000	16.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		161.00000	153,000	16.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		596.00000	610,000	17.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		347.00000	336,000	17.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		573.00000	587,000	17.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		374.00000	363,000	17.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		620.00000	634,000	17.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		321.00000	310,000	17.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		743.00000	759,000	17.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		353.00000	343,000	17.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		719.00000	735,000	17.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		379.00000	369,000	17.37	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		770.00000	787,000	17.13	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		330.00000	321,000	17.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		406.00000	395,000	17.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		696.00000	711,000	17.53	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		653.00000	667,000	18.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		663.00000	651,000	18.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		635.00000	649,000	18.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		695.00000	683,000	18.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		671.00000	685,000	18.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		631.00000	619,000	18.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		864.00000	849,000	19.51	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		554.00000	565,000	19.51	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,330.00000	1,345,000	20.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,162.00000	1,153,000	20.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,312.00000	1,327,000	20.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,194.00000	1,185,000	20.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,349.00000	1,365,000	20.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,131.00000	1,123,000	20.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		857.00000	849,000	19.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,525.00000	1,541,000	19.30	0.00	0	200
Total \$ / R Option										0.00	0	283,148
Total \$ / R										122,059,881.80	16,808	595,301
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.25820	7.23480			0.00	0	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.35050	7.32650			0.00	0	102

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	551
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		20,902.00000	22,081,000	16.52			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		7,422.00000	6,261,000	16.52			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		17,981.00000	18,990,000	16.77			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		9,501.00000	8,170,000	16.77			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		24,131.00000	25,483,000	16.27			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		5,651.00000	4,663,000	16.27			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		11,888.00000	10,397,000	17.02			0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		15,368.00000	16,217,000	17.02			0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		46,623.00000	48,115,000	16.70			0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		13,973.00000	13,065,000	16.70			0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		43,691.00000	45,110,000	16.93			0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		16,041.00000	15,060,000	16.93			0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		49,979.00000	51,544,000	16.67			0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		12,329.00000	11,494,000	16.67			0.00	0	0
Total \$ / R MAXI Option											0.00	0	50
Total \$ / R MAXI											0.00	0	601
£ / R	On 19/09/2011	Foreign Exchange Future			11.89390	11.93560					713,634.00	60	29,932
£ / R	On 19/12/2011	Foreign Exchange Future			12.03260	12.07470					60,163.00	5	11,905
£ / R	On 19/03/2012	Foreign Exchange Future			12.16210	12.20410					364,863.00	30	2,902
£ / R	On 18/06/2012	Foreign Exchange Future			12.29030	12.33420					0.00	0	0
Total £ / R Future											1,138,660.00	95	44,739
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		475.00000	442,000	14.46			0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		39.00000	48,000	14.46			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		435.00000	403,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		49.00000	59,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		517.00000	482,000	14.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		31.00000	38,000	14.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		360.00000	331,000	14.64	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		74.00000	87,000	14.64	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		128.00000	115,000	15.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		292.00000	321,000	15.77	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		7.00000	8,000	16.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		943.00000	902,000	16.67	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,437.00000	1,396,000	19.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		1.00000	2,000	19.84	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		992.00000	951,000	17.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		6.00000	7,000	17.07	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		12.00000	14,000	15.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		748.00000	708,000	15.04	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		1,091.00000	1,050,000	17.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		5.00000	6,000	17.89	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		9.00000	10,000	15.85	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		845.00000	804,000	15.85	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		797.00000	756,000	15.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		11.00000	12,000	15.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		207.00000	186,000	14.94	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		171.00000	192,000	14.94	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		293.00000	267,000	14.76	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		107.00000	123,000	14.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		262.00000	238,000	14.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		126.00000	144,000	14.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		700.00000	660,000	14.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		14.00000	16,000	14.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		1,190.00000	1,148,000	18.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		4.00000	4,000	18.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		325.00000	298,000	14.70	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		89.00000	104,000	14.70	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		233.00000	211,000	14.88	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		147.00000	167,000	14.88	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		1,289.00000	1,247,000	19.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		3.00000	3,000	19.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		663.00000	651,000	16.18	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		238.00000	268,000	16.18	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		633.00000	622,000	16.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		258.00000	289,000	16.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		694.00000	681,000	16.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		219.00000	248,000	16.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		389.00000	388,000	17.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		514.00000	555,000	17.06	0.00	0	150
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		904.00000	882,000	15.86	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		129.00000	149,000	15.86	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		522.00000	515,000	16.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		347.00000	382,000	16.49	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		604.00000	594,000	16.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		279.00000	311,000	16.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,607.00000	1,570,000	16.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		32.00000	37,000	16.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,416.00000	1,382,000	16.18	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		41.00000	49,000	16.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,005.00000	989,000	15.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		251.00000	277,000	15.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		971.00000	956,000	15.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		267.00000	294,000	15.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,039.00000	1,023,000	15.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		235.00000	261,000	15.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		937.00000	924,000	15.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		283.00000	312,000	15.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		738.00000	733,000	16.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		434.00000	471,000	16.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,339.00000	1,316,000	15.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		135.00000	154,000	15.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		791.00000	784,000	16.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		387.00000	422,000	16.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		559.00000	559,000	17.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		655.00000	697,000	17.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,074.00000	1,057,000	15.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		220.00000	245,000	15.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,424.00000	1,397,000	15.86	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		120.00000	135,000	15.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		846.00000	838,000	16.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		342.00000	376,000	16.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,260.00000	1,239,000	15.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		156.00000	177,000	15.80	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		945.00000	944,000	16.12	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		461.00000	504,000	16.12	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		919.00000	919,000	16.19	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		485.00000	529,000	16.19	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		972.00000	970,000	16.06	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		438.00000	480,000	16.06	0.00	0	0
Total £ / R Option										0.00	0	18,745
Total £ / R										1,138,660.00	95	63,484
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09460	0.09460			0.00	0	12,698
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09590	0.09590			0.00	0	200
Total ¥ / R Future										0.00	0	12,898
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,461.00000	1,460,000	22.92	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		1.00000	0,000	22.92	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		485.00000	483,000	15.92	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		25.00000	23,000	15.92	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,460.00000	2,460,000	25.69	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	25.69	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	33.62	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,540.00000	1,140,540,000	33.62	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		1,605.00000	1,604,000	18.16	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		15.00000	14,000	18.16	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		765.00000	763,000	19.09	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		175.00000	173,000	19.09	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,593.00000	2,593,000	23.15	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		3.00000	3,000	23.15	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,898
€ / R	On	19/09/2011	Foreign Exchange Future			10.45350	10.41200			10,453.50	1	64,019
€ / R	On	19/12/2011	Foreign Exchange Future			10.57450	10.53390			0.00	0	5,190
€ / R	On	19/03/2012	Foreign Exchange Future			10.68930	10.64850			320,679.00	30	8,333
Total € / R Future										331,132.50	31	77,542
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		766.00000	807,000	15.05	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		4.00000	4,000	15.05	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		717.00000	758,000	14.59	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		5.00000	5,000	14.59	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		816.00000	857,000	15.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		4.00000	4,000	15.51	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		7.00000	6,000	13.68	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		619.00000	659,000	13.68	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		159.00000	135,000	14.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		171.00000	188,000	14.42	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		1,113.00000	1,154,000	17.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		1.00000	1,000	17.49	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		250.00000	274,000	13.71	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		88.00000	71,000	13.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		433.00000	468,000	12.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		21.00000	15,000	12.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		89.00000	96,000	15.79	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		327.00000	293,000	15.79	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		1,014.00000	1,055,000	17.34	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		2.00000	2,000	17.34	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		116.00000	126,000	15.22	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		254.00000	223,000	15.22	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		101.00000	110,000	15.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		289.00000	257,000	15.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		132.00000	144,000	14.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		220.00000	191,000	14.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		816.00000	852,000	14.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		82.00000	78,000	14.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		777.00000	812,000	14.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		93.00000	88,000	14.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		856.00000	893,000	14.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		72.00000	69,000	14.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		666.00000	698,000	14.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		132.00000	124,000	14.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,025.00000	1,065,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		41.00000	41,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,259.00000	1,301,000	15.30	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	9.30	Put		25.00000	27,000	15.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,164.00000	1,206,000	14.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		30.00000	32,000	14.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		787.00000	816,000	14.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		239.00000	227,000	14.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		757.00000	783,000	14.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		259.00000	244,000	14.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		820.00000	849,000	14.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		222.00000	210,000	14.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,642.00000	1,681,000	15.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		44.00000	42,000	15.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		701.00000	724,000	15.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		303.00000	285,000	15.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		995.00000	1,030,000	14.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		147.00000	141,000	14.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,688.00000	1,728,000	15.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		40.00000	39,000	15.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		923.00000	956,000	14.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		175.00000	167,000	14.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		532.00000	549,000	15.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		484.00000	460,000	15.70	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										331,132.50	31	101,242
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.29520	7.27170			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		597.00000	616,000	16.03		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		25.00000	21,000	16.03		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		553.00000	572,000	16.02		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		31.00000	27,000	16.02		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		641.00000	661,000	16.03		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		19.00000	16,000	16.03		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		89.00000	77,000	16.25		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		361.00000	372,000	16.25		0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		296.00000	278,000	18.48		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		168.00000	173,000	18.48		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 26/08/2011 Foreign Exchange Future			7.23370	7.20920				0.00	0	0
Total ANY DAY EXPIRY CAAI \$ Future								0.00	0	0
ANY DAY On 26/08/2011 Foreign Exchange Option	7.10	Call		123.00000	141,000	21.81		0.00	0	0
ANY DAY On 26/08/2011 Foreign Exchange Option	7.10	Put		14.00000	7,000	21.81		0.00	0	0
ANY DAY On 26/08/2011 Foreign Exchange Option	7.15	Call		84.00000	99,000	21.10		0.00	0	0
ANY DAY On 26/08/2011 Foreign Exchange Option	7.15	Put		25.00000	15,000	21.10		0.00	0	0
ANY DAY On 26/08/2011 Foreign Exchange Option	7.05	Call		167.00000	187,000	22.51		0.00	0	0
ANY DAY On 26/08/2011 Foreign Exchange Option	7.05	Put		8.00000	3,000	22.51		0.00	0	25,000
Total ANY DAY EXPIRY CAAI \$ Option								0.00	0	25,000
Total ANY DAY EXPIRY CAAI \$								0.00	0	25,000
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.59470	7.56920				113,920.50	15	25,785

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			7.60670	7.58090			0.00	0	780
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.63000	7.60450			0.00	0	680
Total AU\$ / R Future										113,920.50	15	27,245
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		920.00000	946,000	20.21	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		1.00000	1,000	20.21	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		871.00000	896,000	19.75	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		2.00000	1,000	19.75	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		970.00000	995,000	20.67	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		1.00000	0,000	20.67	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		158.00000	169,000	14.34	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		89.00000	74,000	14.34	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		190.00000	202,000	14.48	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		71.00000	57,000	14.48	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		576.00000	599,000	17.00	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		7.00000	4,000	17.00	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		388.00000	408,000	15.17	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		19.00000	13,000	15.17	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		130.00000	138,000	14.21	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		111.00000	93,000	14.21	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		433.00000	455,000	15.63	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		14.00000	10,000	15.63	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		21.00000	21,000	15.30	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		402.00000	376,000	15.30	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		821.00000	846,000	19.29	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		2.00000	1,000	19.29	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		17.00000	16,000	15.47	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		448.00000	421,000	15.47	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		772.00000	796,000	18.84	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		3.00000	1,000	18.84	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		480.00000	503,000	16.09	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		11.00000	8,000	16.09	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		8.00000	8,000	16.52	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		589.00000	563,000	16.52	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		225.00000	239,000	14.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		56.00000	44,000	14.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		13.00000	13,000	15.82	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		494.00000	468,000	15.82	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		953.00000	976,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		22.00000	19,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		907.00000	925,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		26.00000	18,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,004.00000	1,023,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		23.00000	16,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		299.00000	296,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		218.00000	189,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		418.00000	420,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		137.00000	113,000	14.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		523.00000	535,000	13.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		169.00000	155,000	13.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		492.00000	503,000	13.81	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		188.00000	173,000	13.81		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		555.00000	570,000	13.82		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		151.00000	140,000	13.82		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		433.00000	443,000	13.92		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		229.00000	213,000	13.92		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		743.00000	761,000	14.09		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		89.00000	81,000	14.09		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		273.00000	277,000	14.43		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		419.00000	397,000	14.43		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		406.00000	415,000	13.97		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		252.00000	235,000	13.97		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		704.00000	721,000	14.03		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		100.00000	91,000	14.03		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,421.00000	1,445,000	16.10		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		17.00000	15,000	16.10		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								113,920.50	15	27,245
CAD/ R On 19/09/2011 Foreign Exchange Future			7.34210	7.30070				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.42020	7.37900				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		116.00000	139,000	10.96		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		65.00000	47,000	10.96		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		89.00000	108,000	10.97		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		88.00000	66,000	10.97		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		148.00000	174,000	10.96	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		47.00000	32,000	10.96	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		6.00000	8,000	14.75	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		505.00000	466,000	14.75	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		8.00000	11,000	14.48	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		457.00000	419,000	14.48	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		4.00000	6,000	15.03	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		553.00000	514,000	15.03	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		25.00000	30,000	12.82	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		274.00000	238,000	12.82	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		701.00000	743,000	15.55	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	1,000	15.55	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		405.00000	444,000	12.10	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		4.00000	2,000	12.10	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		2.00000	3,000	15.58	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		651.00000	611,000	15.58	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		279.00000	303,000	12.49	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		150.00000	133,000	12.49	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		251.00000	274,000	12.56	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		172.00000	154,000	12.56	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		308.00000	334,000	12.43	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		129.00000	114,000	12.43	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		124.00000	136,000	13.68	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		395.00000	366,000	13.68	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		613.00000	649,000	12.87	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		34.00000	29,000	12.87		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		136.00000	149,000	13.45		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		357.00000	329,000	13.45		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		570.00000	605,000	12.77		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		41.00000	35,000	12.77		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		202.00000	223,000	12.69		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		223.00000	203,000	12.69		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		528.00000	562,000	12.68		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		49.00000	42,000	12.68		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		183.00000	200,000	12.75		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		254.00000	230,000	12.75		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			0.00290	0.00410				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			0.30880	0.29180				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			9.15120	9.17680				0.00	0	900
CHF / R On 19/12/2011 Foreign Exchange Future			9.31210	9.34060				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		1,528.00000	1,502,000	25.76		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		1.00000	1,000	25.76		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		1,478.00000	1,452,000	25.36	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		1.00000	1,000	25.36	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		1,578.00000	1,552,000	26.15	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		1.00000	1,000	26.15	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Call		789.00000	763,000	20.46	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Put		12.00000	12,000	20.46	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Call		276.00000	257,000	20.89	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Put		149.00000	156,000	20.89	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Call		304.00000	284,000	20.67	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Put		127.00000	133,000	20.67	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		1,378.00000	1,353,000	24.57	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		1.00000	2,000	24.57	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		334.00000	314,000	20.45	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		107.00000	113,000	20.45	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		437.00000	414,000	19.78	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		60.00000	63,000	19.78	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		401.00000	379,000	20.00	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		74.00000	78,000	20.00	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		249.00000	232,000	21.12	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		172.00000	181,000	21.12	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		184.00000	170,000	22.06	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		257.00000	269,000	22.06	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		1,329.00000	1,303,000	24.18	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		2.00000	2,000	24.18	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		1,106.00000	1,079,000	18.83	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	8.30	Put		65.00000	67,000	18.83	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		1,062.00000	1,036,000	18.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		71.00000	74,000	18.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		1,150.00000	1,123,000	18.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		59.00000	61,000	18.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		940.00000	917,000	18.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		99.00000	105,000	18.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		1,239.00000	1,212,000	19.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		48.00000	50,000	19.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,470.00000	1,442,000	19.80	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		29.00000	30,000	19.80	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		902.00000	879,000	19.01	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		111.00000	117,000	19.01	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		663.00000	642,000	19.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		222.00000	230,000	19.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		425.00000	409,000	21.41	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		484.00000	497,000	21.41	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		532.00000	513,000	20.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		341.00000	351,000	20.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		979.00000	955,000	18.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		88.00000	93,000	18.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		1,376.00000	1,349,000	19.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		35.00000	37,000	19.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,612.00000	1,584,000	20.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		21.00000	22,000	20.17	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	8.80	Call		726.00000	704,000	19.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		185.00000	192,000	19.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,707.00000	1,680,000	20.41	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		16.00000	18,000	20.41	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		794.00000	771,000	19.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		153.00000	159,000	19.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		635.00000	614,000	19.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		244.00000	252,000	19.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		865.00000	842,000	19.08	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		124.00000	130,000	19.08	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		407.00000	392,000	21.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		516.00000	530,000	21.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		509.00000	490,000	20.68	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		368.00000	378,000	20.68	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			14,939.55000	14,895.90000			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			1.13620	1.13090			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.15310	1.14630			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		394.00000	428,000	16.52	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		85.00000	66,000	16.52	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		147.00000	161,000	18.34		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		338.00000	299,000	18.34		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		819.00000	870,000	16.87		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		10.00000	8,000	16.87		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		704.00000	748,000	16.97		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		241.00000	217,000	16.97		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		452.00000	485,000	18.05		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		489.00000	454,000	18.05		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		1,063.00000	1,117,000	16.59		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		100.00000	86,000	16.59		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								123,643,594.80	16,949	520,414
Total Options								0.00	0	371,686
Grand Total:								123,643,594.80	16,949	892,100