

Currency Derivatives Daily MTM Report

Daily summary for: 29/08/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			7.05260	7.19780			117,961,787.60	16,726	227,235
\$ / R	On	19/12/2011			7.14310	7.29050			50,494,573.90	7,069	63,485
\$ / R	On	19/03/2012			7.22820	7.37740			2,262,426.60	313	17,731
\$ / R	On	18/06/2012			7.31360	7.46500			0.00	0	2,009
\$ / R	On	17/09/2012			7.40350	7.55680			0.00	0	416
\$ / R	On	14/12/2012			7.50390	7.65630			0.00	0	0
\$ / R	On	12/12/2014			8.49320	8.63700			0.00	0	0
Total \$ / R Future									170,718,788.10	24,108	310,876
\$ / R	On	19/09/2011	8.05	Call		12.00000	5,000	28.32	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		864.00000	1,002,000	28.32	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		11.00000	4,000	28.79	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		913.00000	1,051,000	28.79	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		14.00000	6,000	27.85	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		816.00000	953,000	27.85	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		625.00000	757,000	25.97	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		23.00000	10,000	25.97	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		71.00000	34,000	21.22	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		273.00000	381,000	21.22	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		408.00000	277,000	16.09	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		10.00000	24,000	16.09	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		320.00000	203,000	16.52	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		22.00000	50,000	16.52	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		313.00000	426,000	21.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		61.00000	29,000	21.83	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		441.00000	565,000	23.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		39.00000	18,000	23.66	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		503.00000	363,000	15.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		5.00000	10,000	15.66	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		3.00000	5,000	16.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		601.00000	458,000	16.61	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		83.00000	145,000	17.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		181.00000	98,000	17.75	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,602.00000	2,747,000	30.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	30.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		198.00000	295,000	20.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		96.00000	48,000	20.06	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		133.00000	215,000	18.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		131.00000	68,000	18.91	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		2.00000	4,000	17.09	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		650.00000	507,000	17.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		455.00000	319,000	15.87	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		7.00000	16,000	15.87	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		14.00000	36,000	16.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		362.00000	239,000	16.30	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		354.00000	472,000	22.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		52.00000	25,000	22.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		281.00000	171,000	16.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		33.00000	68,000	16.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		34.00000	16,000	24.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		486.00000	613,000	24.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		154.00000	82,000	18.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		106.00000	179,000	18.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		244.00000	142,000	16.96	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		46.00000	89,000	16.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		799.00000	654,000	18.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		1.00000	1,000	18.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		27.00000	12,000	25.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		579.00000	709,000	25.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,448.00000	1,303,000	23.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	23.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		112.00000	57,000	19.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		164.00000	254,000	19.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		45.00000	21,000	23.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		397.00000	518,000	23.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,398.00000	1,253,000	23.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	23.54	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		10.00000	4,000	29.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		962.00000	1,101,000	29.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,348.00000	1,203,000	23.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	23.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		30.00000	14,000	24.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		532.00000	661,000	24.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		898.00000	753,000	19.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	19.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,498.00000	1,353,000	24.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	24.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		211.00000	117,000	17.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		63.00000	114,000	17.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		552.00000	410,000	16.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		4.00000	7,000	16.13	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		82.00000	40,000	20.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		234.00000	337,000	20.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		19.00000	8,000	26.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		721.00000	855,000	26.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		275.00000	213,000	19.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		335.00000	420,000	19.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		258.00000	199,000	19.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		368.00000	456,000	19.34	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		293.00000	228,000	18.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		303.00000	385,000	18.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		74.00000	102,000	16.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		614.00000	495,000	16.36	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		835.00000	953,000	22.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		125.00000	96,000	22.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		149.00000	204,000	17.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		439.00000	347,000	17.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		274.00000	351,000	18.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		314.00000	244,000	18.50	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,153.00000	1,010,000	17.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		13.00000	17,000	17.44	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		436.00000	531,000	19.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		226.00000	174,000	19.89	0.00	0	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		869.00000	732,000	16.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		29.00000	39,000	16.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		915.00000	777,000	16.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		25.00000	34,000	16.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,057.00000	915,000	17.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		17.00000	22,000	17.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		118.00000	91,000	23.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		878.00000	998,000	23.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,347.00000	1,202,000	18.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		7.00000	9,000	18.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		241.00000	186,000	19.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		401.00000	493,000	19.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		653.00000	531,000	16.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		63.00000	88,000	16.33	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		576.00000	460,000	16.38	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		86.00000	117,000	16.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		140.00000	107,000	22.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		750.00000	864,000	22.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		176.00000	136,000	21.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		586.00000	693,000	21.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		539.00000	429,000	16.60	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		99.00000	136,000	16.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,009.00000	869,000	16.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		19.00000	26,000	16.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		962.00000	823,000	16.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		22.00000	30,000	16.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,298.00000	1,154,000	18.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		8.00000	11,000	18.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		157.00000	120,000	21.62	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		667.00000	777,000	21.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		200.00000	153,000	20.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		510.00000	610,000	20.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		735.00000	608,000	16.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		45.00000	65,000	16.29	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,445.00000	1,300,000	18.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		5.00000	7,000	18.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		148.00000	113,000	21.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		708.00000	820,000	21.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		246.00000	318,000	18.23	0.00	0	0

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\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		336.00000	261,000	18.23	0.00	0	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		778.00000	648,000	16.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		38.00000	55,000	16.27	0.00	0	560
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		560.00000	470,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		219.00000	278,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		533.00000	447,000	17.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		242.00000	305,000	17.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		590.00000	494,000	17.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		199.00000	252,000	17.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		581.00000	487,000	17.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		204.00000	259,000	17.11	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		501.00000	419,000	17.72	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		274.00000	341,000	17.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		455.00000	379,000	18.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		328.00000	401,000	18.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		713.00000	601,000	16.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		136.00000	173,000	16.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		477.00000	399,000	17.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		300.00000	371,000	17.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		748.00000	634,000	16.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		121.00000	156,000	16.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		342.00000	283,000	19.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		515.00000	605,000	19.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		240.00000	198,000	21.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		813.00000	920,000	21.05	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		394.00000	327,000	18.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		417.00000	499,000	18.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		180.00000	149,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,103.00000	1,221,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		785.00000	668,000	16.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		108.00000	140,000	16.48	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		173.00000	143,000	22.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,146.00000	1,265,000	22.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		678.00000	570,000	16.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		151.00000	192,000	16.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		230.00000	190,000	21.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		853.00000	962,000	21.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		525.00000	441,000	17.52	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		248.00000	313,000	17.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		822.00000	703,000	16.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		95.00000	125,000	16.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		376.00000	312,000	18.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		449.00000	534,000	18.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		195.00000	161,000	22.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,018.00000	1,133,000	22.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		261.00000	216,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		734.00000	838,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		551.00000	463,000	17.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		224.00000	285,000	17.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		864.00000	740,000	16.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		87.00000	112,000	16.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		273.00000	226,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		696.00000	798,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		221.00000	182,000	21.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		894.00000	1,004,000	21.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		250.00000	207,000	20.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		773.00000	879,000	20.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		203.00000	168,000	21.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		976.00000	1,090,000	21.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		413.00000	344,000	18.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		386.00000	466,000	18.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		433.00000	361,000	18.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		356.00000	433,000	18.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		645.00000	539,000	16.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		168.00000	211,000	16.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		573.00000	495,000	17.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		358.00000	431,000	17.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		551.00000	475,000	17.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		386.00000	461,000	17.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		596.00000	515,000	17.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		331.00000	401,000	17.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		720.00000	632,000	17.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		363.00000	429,000	17.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		696.00000	611,000	17.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		389.00000	458,000	17.72	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		744.00000	654,000	17.38	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		337.00000	401,000	17.38	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		417.00000	488,000	17.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		674.00000	591,000	17.89	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		635.00000	562,000	19.03	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		679.00000	758,000	19.03	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		617.00000	546,000	19.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		711.00000	792,000	19.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		653.00000	579,000	18.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		647.00000	725,000	18.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		882.00000	971,000	19.80	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		538.00000	475,000	19.80	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,316.00000	1,236,000	20.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,179.00000	1,243,000	20.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,298.00000	1,219,000	20.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,211.00000	1,276,000	20.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,335.00000	1,253,000	20.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,148.00000	1,210,000	20.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		875.00000	932,000	19.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,512.00000	1,425,000	19.57	0.00	0	200
Total \$ / R Option										0.00	0	283,148
Total \$ / R										170,718,788.10	24,108	594,024
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.05260	7.19780			49,368.20	7	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.14310	7.29050			0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future										49,368.20	7	549
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		18,106.00000	9,800,000	17.75		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		8,326.00000	14,540,000	17.75		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		15,431.00000	8,187,000	18.33		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		10,651.00000	17,927,000	18.33		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		21,110.00000	11,720,000	17.18		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		6,330.00000	11,460,000	17.18		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		13,294.00000	21,581,000	18.91		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		13,074.00000	6,841,000	18.91		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		43,902.00000	34,743,000	17.28		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		14,852.00000	20,433,000	17.28		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		41,085.00000	32,341,000	17.50		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		17,035.00000	23,031,000	17.50		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		46,887.00000	37,307,000	17.05		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		12,837.00000	17,997,000	17.05		0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										49,368.20	7	599
£ / R	On 19/09/2011	Foreign Exchange Future			11.58380	11.68460				5,293,796.60	457	22,335
£ / R	On 19/12/2011	Foreign Exchange Future			11.72040	11.82330				4,336,548.00	370	12,225
£ / R	On 19/03/2012	Foreign Exchange Future			11.84690	11.95160				177,703.50	15	2,787
£ / R	On 18/06/2012	Foreign Exchange Future			11.97290	12.08010				0.00	0	0
Total £ / R Future										9,808,048.10	842	37,347
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		278.00000	208,000	14.72		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		93.00000	124,000	14.72		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		246.00000	180,000	14.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		111.00000	146,000	14.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		311.00000	238,000	14.72	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		76.00000	104,000	14.72	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		190.00000	135,000	14.94	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		155.00000	201,000	14.94	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		57.00000	35,000	16.98	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		472.00000	551,000	16.98	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		10.00000	13,000	14.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		695.00000	597,000	14.73	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,187.00000	1,087,000	19.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		2.00000	3,000	19.25	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		744.00000	645,000	15.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		9.00000	11,000	15.19	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		24.00000	36,000	14.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		509.00000	420,000	14.73	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		841.00000	742,000	16.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		6.00000	8,000	16.09	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		14.00000	22,000	14.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		599.00000	506,000	14.73	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		553.00000	462,000	14.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		18.00000	28,000	14.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		98.00000	65,000	16.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		313.00000	381,000	16.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		145.00000	101,000	15.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		210.00000	267,000	15.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		128.00000	88,000	15.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		243.00000	304,000	15.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		466.00000	380,000	14.72	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		31.00000	46,000	14.72	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		940.00000	840,000	16.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		5.00000	6,000	16.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		165.00000	117,000	15.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		180.00000	233,000	15.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		112.00000	75,000	15.85	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		277.00000	341,000	15.85	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		1,039.00000	938,000	17.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		4.00000	4,000	17.89	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		502.00000	444,000	15.79	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		329.00000	374,000	15.79	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		477.00000	421,000	15.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		354.00000	401,000	15.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		528.00000	468,000	15.72	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		305.00000	348,000	15.72	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		290.00000	255,000	17.21	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		667.00000	735,000	17.21	0.00	0	150
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		705.00000	634,000	15.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		182.00000	214,000	15.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		390.00000	344,000	16.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		467.00000	524,000	16.41	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		453.00000	400,000	16.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		380.00000	430,000	16.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,357.00000	1,260,000	14.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		34.00000	40,000	14.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,173.00000	1,082,000	14.79	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		50.00000	62,000	14.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		838.00000	773,000	15.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		336.00000	376,000	15.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		810.00000	746,000	16.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		358.00000	399,000	16.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		867.00000	800,000	15.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		315.00000	353,000	15.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		783.00000	721,000	16.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		381.00000	424,000	16.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		614.00000	562,000	16.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		562.00000	615,000	16.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,138.00000	1,056,000	15.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		186.00000	209,000	15.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		659.00000	603,000	16.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		507.00000	556,000	16.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		467.00000	426,000	17.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		815.00000	879,000	17.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		897.00000	828,000	15.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		295.00000	331,000	15.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,213.00000	1,129,000	15.54	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		161.00000	182,000	15.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		706.00000	648,000	16.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		454.00000	501,000	16.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,066.00000	986,000	15.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		214.00000	239,000	15.58	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		824.00000	766,000	16.49	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		594.00000	643,000	16.49	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		801.00000	744,000	16.57	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		621.00000	671,000	16.57	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		847.00000	788,000	16.42	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		567.00000	615,000	16.42	0.00	0	0
Total £ / R Option										0.00	0	18,745
Total £ / R										9,808,048.10	842	56,092
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09170	0.09370			183.40	2	12,700
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09300	0.09500			0.00	0	200
Total ¥ / R Future										183.40	2	12,900
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,371.00000	1,171,000	22.79	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	22.79	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		406.00000	236,000	15.46	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		36.00000	66,000	15.46	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,370.00000	2,170,000	26.16	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	26.16	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	40.47	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,630.00000	1,140,830,000	40.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,516.00000	1,322,000	17.47	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		16.00000	22,000	17.47	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		694.00000	556,000	19.18	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		194.00000	256,000	19.18	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,505.00000	2,305,000	23.48	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		5.00000	5,000	23.48	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										183.40	2	12,900
€ / R	On	19/09/2011	Foreign Exchange Future			10.24860	10.34310			20,497.20	2	64,019
€ / R	On	19/12/2011	Foreign Exchange Future			10.36810	10.46530			1,690,000.30	163	5,290
€ / R	On	19/03/2012	Foreign Exchange Future			10.48000	10.57990			1,048,000.00	100	8,103
Total € / R Future										2,758,497.50	265	77,412
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		697.00000	604,000	14.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		4.00000	5,000	14.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		648.00000	555,000	13.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		5.00000	6,000	13.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		746.00000	653,000	14.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		3.00000	4,000	14.85	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		7.00000	12,000	13.41	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		550.00000	461,000	13.41	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		187.00000	238,000	15.27	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		130.00000	87,000	15.27	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		1,045.00000	950,000	17.96	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		2.00000	1,000	17.96	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		198.00000	141,000	14.42	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		105.00000	142,000	14.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		369.00000	294,000	13.86	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		26.00000	45,000	13.86	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		62.00000	38,000	16.70	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		369.00000	439,000	16.70	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		945.00000	851,000	16.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		2.00000	2,000	16.92	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		84.00000	53,000	16.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		291.00000	354,000	16.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		72.00000	45,000	16.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		329.00000	396,000	16.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		97.00000	63,000	15.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		254.00000	314,000	15.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		14.00000	7,000	18.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		771.00000	858,000	18.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		11.00000	5,000	18.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		818.00000	906,000	18.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Call		2.00000	1,000	20.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Put		1,259.00000	1,352,000	20.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		34.00000	18,000	17.62	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		541.00000	619,000	17.62	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Call		149.00000	103,000	14.99	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Put		156.00000	204,000	14.99	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Call		227.00000	166,000	14.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Put		84.00000	117,000	14.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		759.00000	681,000	14.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		94.00000	113,000	14.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		721.00000	644,000	14.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		106.00000	126,000	14.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		798.00000	719,000	14.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		83.00000	101,000	14.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		615.00000	547,000	14.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		150.00000	179,000	14.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		963.00000	879,000	14.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		48.00000	61,000	14.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,190.00000	1,097,000	14.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		25.00000	29,000	14.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,095.00000	1,008,000	14.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		30.00000	40,000	14.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		93.00000	79,000	19.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,378.00000	1,461,000	19.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		648.00000	578,000	14.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		133.00000	160,000	14.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		108.00000	91,000	19.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,243.00000	1,323,000	19.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,006.00000	921,000	14.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		41.00000	53,000	14.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		202.00000	172,000	17.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		737.00000	804,000	17.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		469.00000	410,000	15.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		254.00000	292,000	15.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		102.00000	87,000	19.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,287.00000	1,369,000	19.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		419.00000	364,000	15.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		304.00000	346,000	15.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		584.00000	517,000	14.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		169.00000	199,000	14.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		920.00000	837,000	14.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		55.00000	69,000	14.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		163.00000	139,000	18.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		898.00000	971,000	18.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		741.00000	679,000	15.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		261.00000	299,000	15.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		713.00000	652,000	15.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		283.00000	322,000	15.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		770.00000	707,000	15.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		240.00000	277,000	15.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,575.00000	1,484,000	15.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		45.00000	54,000	15.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		659.00000	601,000	15.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		329.00000	371,000	15.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		940.00000	868,000	14.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		160.00000	188,000	14.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,621.00000	1,529,000	15.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		41.00000	49,000	15.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		870.00000	800,000	14.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		190.00000	220,000	14.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		498.00000	452,000	16.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		518.00000	572,000	16.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		442.00000	400,000	16.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		612.00000	670,000	16.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		633.00000	577,000	15.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		353.00000	397,000	15.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		335.00000	303,000	17.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		855.00000	923,000	17.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		248.00000	224,000	18.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,168.00000	1,244,000	18.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		392.00000	355,000	16.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		712.00000	775,000	16.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		206.00000	187,000	19.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,376.00000	1,457,000	19.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		377.00000	341,000	17.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		747.00000	811,000	17.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,131.00000	1,052,000	14.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		101.00000	122,000	14.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		288.00000	260,000	17.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,008.00000	1,080,000	17.92	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										2,758,497.50	265	101,112

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAY On 24/10/2011 Foreign Exchange Future			7.08890	7.23510			0.00	0	0
Total ANY DAY EXPIRY CAAG \$ Future							0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Call		562.00000	432,000	16.02	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		27.00000	43,000	16.02	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		519.00000	392,000	15.96	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		34.00000	53,000	15.96	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		606.00000	474,000	16.08	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		21.00000	35,000	16.08	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		97.00000	148,000	17.15	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		332.00000	237,000	17.15	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		318.00000	415,000	19.96	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		153.00000	104,000	19.96	0.00	0	6,757
Total ANY DAY EXPIRY CAAG \$ Option							0.00	0	21,043
Total ANY DAY EXPIRY CAAG \$							0.00	0	21,043
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.48360	7.56880			14,967.20	2	25,785
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.49420	7.58230			0.00	0	780
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.51350	7.60430			0.00	0	1,680
Total AU\$ / R Future							14,967.20	2	28,245
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		920.00000	834,000	20.39	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		1.00000	0,000	20.39	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		870.00000	785,000	19.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		1.00000	1,000	19.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		969.00000	884,000	20.80	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		0.00000	0,000	20.80	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		147.00000	93,000	14.15	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		78.00000	109,000	14.15	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		179.00000	120,000	14.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		60.00000	86,000	14.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		573.00000	489,000	16.79	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		4.00000	5,000	16.79	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		382.00000	303,000	14.99	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		13.00000	19,000	14.99	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		118.00000	73,000	14.28	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		99.00000	139,000	14.28	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		428.00000	347,000	15.13	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		9.00000	13,000	15.13	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		15.00000	7,000	15.74	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		396.00000	473,000	15.74	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		820.00000	735,000	19.57	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		1.00000	1,000	19.57	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		12.00000	5,000	16.30	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		443.00000	521,000	16.30	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		771.00000	686,000	19.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		2.00000	2,000	19.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		476.00000	394,000	15.68	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		7.00000	10,000	15.68	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		6.00000	3,000	17.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		587.00000	669,000	17.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		215.00000	150,000	14.43	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		46.00000	66,000	14.43	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		10.00000	4,000	16.86	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		491.00000	570,000	16.86	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		948.00000	864,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		16.00000	20,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		901.00000	818,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		19.00000	24,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		999.00000	910,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		17.00000	16,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		280.00000	229,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		198.00000	235,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		401.00000	339,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		119.00000	145,000	14.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		517.00000	454,000	13.88	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		163.00000	191,000	13.88	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		486.00000	425,000	13.93	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		182.00000	212,000	13.93	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		550.00000	485,000	13.83	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		146.00000	172,000	13.83	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		427.00000	371,000	14.03	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		223.00000	258,000	14.03	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		739.00000	663,000	14.01	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		85.00000	100,000	14.01	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		267.00000	230,000	14.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		413.00000	467,000	14.76	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		399.00000	346,000	14.08		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		245.00000	283,000	14.08		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		699.00000	625,000	13.95		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		95.00000	112,000	13.95		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,419.00000	1,332,000	15.92		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		15.00000	19,000	15.92		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								14,967.20	2	28,245
CAD/ R On 19/09/2011 Foreign Exchange Future			7.21550	7.27580				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.29330	7.35530				0.00	0	10
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		101.00000	58,000	10.65		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		75.00000	93,000	10.65		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		77.00000	42,000	11.15		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		101.00000	127,000	11.15		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		129.00000	78,000	10.15		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		53.00000	63,000	10.15		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		5.00000	1,000	15.01		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		529.00000	586,000	15.01		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		7.00000	2,000	14.74		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		481.00000	537,000	14.74		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Call		4.00000	1,000	15.29		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Put		578.00000	636,000	15.29		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Call		22.00000	9,000	13.64		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	7.55	Put		296.00000	344,000	13.64	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		676.00000	616,000	15.09	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	1,000	15.09	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		379.00000	320,000	11.76	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		3.00000	5,000	11.76	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		2.00000	1,000	16.08	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		676.00000	736,000	16.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		260.00000	220,000	12.31	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		155.00000	177,000	12.31	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		233.00000	196,000	12.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		178.00000	203,000	12.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		289.00000	247,000	12.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		134.00000	154,000	12.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		116.00000	96,000	14.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		411.00000	453,000	14.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		589.00000	532,000	12.37	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		34.00000	39,000	12.37	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		128.00000	106,000	13.82	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		373.00000	413,000	13.82	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		545.00000	490,000	12.27	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		40.00000	47,000	12.27	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		189.00000	159,000	12.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		234.00000	266,000	12.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		503.00000	448,000	12.16	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		48.00000	55,000	12.16	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		172.00000	144,000	13.08	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		267.00000	301,000	13.08	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	10
CF CANDO On 19/09/2011 Foreign Exchange Future			0.00660	0.00290			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			0.18590	0.26190			0.00	0	21,898
Total CF CANDO CAAE Future							0.00	0	21,898
Total CF CANDO CAAE							0.00	0	21,898
CHF / R On 19/09/2011 Foreign Exchange Future			8.59600	8.88410			15,472,800.00	1,800	0
CHF / R On 19/12/2011 Foreign Exchange Future			8.73860	9.03270			0.00	0	132
Total CHF / R Future							15,472,800.00	1,800	132
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		1,235.00000	949,000	23.19	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		1.00000	3,000	23.19	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		1,185.00000	900,000	22.96	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		1.00000	4,000	22.96	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		1,285.00000	998,000	23.42	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		1.00000	2,000	23.42	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		511.00000	272,000	18.99	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		27.00000	76,000	18.99	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		136.00000	56,000	24.77	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		302.00000	510,000	24.77	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		152.00000	63,000	24.28	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		268.00000	467,000	24.28		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		1,086.00000	802,000	22.04		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		2.00000	6,000	22.04		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		169.00000	71,000	23.79		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		235.00000	425,000	23.79		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		235.00000	101,000	22.32		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		151.00000	305,000	22.32		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		211.00000	90,000	22.81		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		177.00000	344,000	22.81		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		122.00000	49,000	25.16		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		338.00000	553,000	25.16		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		89.00000	34,000	26.32		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		455.00000	688,000	26.32		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		1,037.00000	752,000	21.36		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		3.00000	6,000	21.36		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		844.00000	612,000	18.59		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		111.00000	173,000	18.59		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		807.00000	583,000	18.83		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		124.00000	194,000	18.83		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		881.00000	644,000	18.47		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		98.00000	155,000	18.47		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		703.00000	503,000	19.54		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		170.00000	264,000	19.54		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		960.00000	712,000	18.22		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		77.00000	123,000	18.22		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,178.00000	902,000	17.61	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		45.00000	63,000	17.61	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		670.00000	479,000	19.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		187.00000	290,000	19.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		486.00000	342,000	21.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		353.00000	503,000	21.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		309.00000	218,000	23.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		676.00000	879,000	23.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		387.00000	271,000	22.64	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		504.00000	682,000	22.64	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		736.00000	529,000	19.30	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		153.00000	240,000	19.30	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,088.00000	823,000	17.85	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		55.00000	84,000	17.85	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,316.00000	1,036,000	18.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		33.00000	47,000	18.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		533.00000	376,000	20.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		300.00000	437,000	20.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,410.00000	1,127,000	18.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		27.00000	38,000	18.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		585.00000	414,000	20.49	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		252.00000	375,000	20.49	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		464.00000	326,000	21.68	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		381.00000	537,000	21.68	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		640.00000	456,000	20.01	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	8.60	Put		207.00000	317,000	20.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		296.00000	209,000	24.08	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		713.00000	920,000	24.08	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		370.00000	259,000	22.88	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		537.00000	720,000	22.88	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										15,472,800.00	1,800	132
RAIN	On	19/09/2011	Foreign Exchange Future			14,571.12000	14,787.46000			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			1.10460	1.12660			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.11860	1.14160			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		356.00000	209,000	17.52	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		90.00000	163,000	17.52	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		128.00000	61,000	20.02	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		362.00000	515,000	20.02	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		774.00000	567,000	16.61	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		8.00000	21,000	16.61	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		669.00000	523,000	17.26	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		253.00000	337,000	17.26	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		428.00000	324,000	18.52	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		512.00000	638,000	18.52	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		1,020.00000	832,000	16.65	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 19/12/2011 Foreign Exchange Option	1.05	Put		104.00000	146,000	16.65	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							198,822,652.50	27,026	511,757
Total Options							0.00	0	346,686
Grand Total:							198,822,652.50	27,026	858,443