

Currency Derivatives Daily MTM Report

Daily summary for: 14/09/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			7.40200	7.33820			255,243,166.00	34,483	162,308
\$ / R	On	19/12/2011			7.49580	7.43020			252,173,703.60	33,642	120,093
\$ / R	On	19/03/2012			7.57710	7.51100			13,752,436.50	1,815	27,023
\$ / R	On	18/06/2012			7.65300	7.58490			0.00	0	6,243
\$ / R	On	17/09/2012			7.73200	7.66070			0.00	0	499
\$ / R	On	14/12/2012			7.81000	7.73940			0.00	0	0
\$ / R	On	12/12/2014			8.59430	8.52850			0.00	0	0
Total \$ / R Future									521,169,306.10	69,940	316,166
\$ / R	On	19/09/2011	8.05	Call		0.00000	0,000	27.43	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		712.00000	648,000	27.43	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		0.00000	0,000	27.80	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		762.00000	698,000	27.80	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		1.00000	1,000	27.06	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		663.00000	599,000	27.06	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		465.00000	402,000	25.60	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		3.00000	4,000	25.60	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		47.00000	66,000	18.84	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		109.00000	64,000	18.84	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		538.00000	602,000	23.45	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		0.00000	0,000	23.45	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		439.00000	502,000	22.13	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		1.00000	0,000	22.13	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		146.00000	95,000	19.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		34.00000	47,000	19.75	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		274.00000	214,000	22.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		12.00000	16,000	22.49	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		638.00000	702,000	24.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	24.78	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	26.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		738.00000	802,000	26.07	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		7.00000	3,000	19.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		245.00000	305,000	19.95	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,462.00000	2,398,000	47.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	47.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		53.00000	27,000	19.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		91.00000	129,000	19.21	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		22.00000	9,000	19.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		160.00000	211,000	19.58	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		0.00000	0,000	26.69	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		788.00000	852,000	26.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		588.00000	652,000	24.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		0.00000	0,000	24.12	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		1.00000	0,000	22.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		489.00000	552,000	22.79	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		186.00000	131,000	20.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		24.00000	33,000	20.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		389.00000	452,000	21.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		1.00000	0,000	21.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		9.00000	11,000	23.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		321.00000	259,000	23.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		201.00000	257,000	19.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		13.00000	5,000	19.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		340.00000	403,000	20.80	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		2.00000	1,000	20.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		938.00000	1,002,000	28.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	28.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		4.00000	6,000	25.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		416.00000	354,000	25.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,588.00000	1,652,000	31.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	31.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		123.00000	168,000	19.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		35.00000	16,000	19.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		17.00000	23,000	21.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		229.00000	171,000	21.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,538.00000	1,602,000	32.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	32.90	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		0.00000	0,000	28.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		812.00000	748,000	28.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,488.00000	1,552,000	33.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	33.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		6.00000	8,000	24.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		368.00000	306,000	24.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		1,038.00000	1,102,000	29.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	29.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,638.00000	1,702,000	31.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	31.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		292.00000	353,000	20.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		4.00000	1,000	20.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		688.00000	752,000	25.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	25.45	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		65.00000	95,000	19.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		77.00000	43,000	19.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		1.00000	1,000	26.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		563.00000	499,000	26.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Call		0.00000	0,000	29.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Put		912.00000	848,000	29.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Call		1,388.00000	1,452,000	34.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	34.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Call		1,088.00000	1,152,000	30.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	30.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Call		0.00000	0,000	29.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Put		862.00000	798,000	29.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		2.00000	2,000	25.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		514.00000	450,000	25.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Call		0.00000	0,000	30.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Put		962.00000	898,000	30.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Call		1,338.00000	1,402,000	33.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	33.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Call		1,238.00000	1,302,000	32.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	32.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		1.00000	1,000	26.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		613.00000	549,000	26.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Call		1,288.00000	1,352,000	32.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	32.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Call		0.00000	0,000	31.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Put		1,012.00000	948,000	31.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		322.00000	361,000	18.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		242.00000	215,000	18.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		300.00000	338,000	18.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		270.00000	242,000	18.88	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		345.00000	386,000	18.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		215.00000	190,000	18.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		42.00000	28,000	16.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		722.00000	774,000	16.12	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		707.00000	661,000	22.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		137.00000	157,000	22.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		94.00000	77,000	16.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		524.00000	573,000	16.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		190.00000	166,000	18.01	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		370.00000	412,000	18.01	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,287.00000	1,349,000	17.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		7.00000	3,000	17.86	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		331.00000	300,000	19.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		261.00000	296,000	19.46	0.00	0	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		997.00000	1,056,000	16.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		17.00000	10,000	16.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,044.00000	1,105,000	17.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		14.00000	9,000	17.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,189.00000	1,251,000	17.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		9.00000	5,000	17.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		129.00000	148,000	22.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		749.00000	702,000	22.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,483.00000	1,547,000	18.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		3.00000	1,000	18.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		280.00000	316,000	19.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		300.00000	270,000	19.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		765.00000	820,000	16.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		35.00000	24,000	16.26	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		680.00000	732,000	16.28	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		50.00000	36,000	16.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		155.00000	178,000	21.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		625.00000	582,000	21.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		200.00000	228,000	20.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		470.00000	432,000	20.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		639.00000	690,000	16.44	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		59.00000	44,000	16.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,141.00000	1,202,000	17.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		11.00000	6,000	17.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,092.00000	1,153,000	17.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		12.00000	7,000	17.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,434.00000	1,498,000	18.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		4.00000	2,000	18.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		175.00000	201,000	21.18	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		545.00000	505,000	21.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		228.00000	260,000	20.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		398.00000	364,000	20.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		856.00000	913,000	16.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		26.00000	17,000	16.55	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,583.00000	1,647,000	19.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		3.00000	1,000	19.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		165.00000	189,000	21.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		585.00000	543,000	21.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		167.00000	144,000	17.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		397.00000	440,000	17.71	0.00	0	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		902.00000	961,000	16.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		22.00000	15,000	16.70	0.00	0	560

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		92.00000	105,000	24.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		1,012.00000	959,000	24.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		109.00000	125,000	23.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		879.00000	829,000	23.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,336.00000	1,399,000	18.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		6.00000	3,000	18.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		425.00000	469,000	17.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		145.00000	123,000	17.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		600.00000	650,000	16.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		70.00000	54,000	16.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		455.00000	502,000	17.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		125.00000	106,000	17.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		810.00000	866,000	16.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		30.00000	20,000	16.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,238.00000	1,300,000	17.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		8.00000	4,000	17.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		97.00000	111,000	24.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		967.00000	915,000	24.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		949.00000	1,008,000	16.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		19.00000	12,000	16.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		561.00000	611,000	16.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		81.00000	65,000	16.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		213.00000	244,000	20.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		433.00000	398,000	20.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		87.00000	100,000	24.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		1,057.00000	1,004,000	24.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		103.00000	118,000	23.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		923.00000	872,000	23.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		187.00000	214,000	20.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		507.00000	468,000	20.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		489.00000	537,000	17.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		109.00000	91,000	17.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		122.00000	140,000	22.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		792.00000	744,000	22.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,385.00000	1,448,000	18.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		5.00000	2,000	18.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		146.00000	167,000	22.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		666.00000	621,000	22.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		244.00000	277,000	19.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		364.00000	331,000	19.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		115.00000	132,000	23.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		835.00000	786,000	23.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		644.00000	692,000	17.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		169.00000	151,000	17.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		612.00000	659,000	17.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		187.00000	168,000	17.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		678.00000	726,000	17.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		153.00000	135,000	17.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		668.00000	717,000	17.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		157.00000	140,000	17.13	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		572.00000	619,000	17.44	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		211.00000	192,000	17.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		520.00000	564,000	17.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		259.00000	237,000	17.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		811.00000	862,000	16.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		100.00000	85,000	16.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		546.00000	591,000	17.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		235.00000	214,000	17.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		850.00000	904,000	16.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		89.00000	77,000	16.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		391.00000	430,000	19.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		430.00000	403,000	19.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		271.00000	302,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		710.00000	675,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		451.00000	492,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		340.00000	315,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		203.00000	227,000	22.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		992.00000	950,000	22.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		892.00000	946,000	16.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		81.00000	69,000	16.89	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		195.00000	218,000	22.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,034.00000	991,000	22.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		774.00000	824,000	16.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		113.00000	97,000	16.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		260.00000	289,000	21.20	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		749.00000	712,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		603.00000	650,000	17.33	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		192.00000	173,000	17.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		934.00000	989,000	16.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		73.00000	62,000	16.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		430.00000	470,000	18.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		369.00000	343,000	18.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		220.00000	246,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		909.00000	869,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		297.00000	329,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		636.00000	602,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		635.00000	683,000	17.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		174.00000	156,000	17.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		977.00000	1,033,000	17.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		66.00000	56,000	17.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		310.00000	344,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		599.00000	567,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		249.00000	278,000	21.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		788.00000	751,000	21.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		284.00000	315,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		673.00000	638,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		229.00000	256,000	21.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		868.00000	829,000	21.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		473.00000	515,000	18.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		312.00000	288,000	18.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		496.00000	539,000	18.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		285.00000	262,000	18.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		738.00000	787,000	16.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		127.00000	110,000	16.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		340.00000	376,000	19.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		529.00000	499,000	19.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		239.00000	266,000	21.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		828.00000	789,000	21.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		410.00000	450,000	19.06	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		399.00000	373,000	19.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,155.00000	1,212,000	17.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		44.00000	35,000	17.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,387.00000	1,446,000	17.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		26.00000	19,000	17.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		373.00000	411,000	19.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		462.00000	434,000	19.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		211.00000	236,000	22.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		950.00000	909,000	22.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,340.00000	1,399,000	17.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		29.00000	22,000	17.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		702.00000	751,000	17.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		141.00000	124,000	17.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		325.00000	359,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		564.00000	532,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		187.00000	210,000	22.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		1,076.00000	1,033,000	22.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,110.00000	1,167,000	17.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		49.00000	40,000	17.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		356.00000	393,000	19.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		495.00000	466,000	19.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,021.00000	1,077,000	17.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		60.00000	50,000	17.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,065.00000	1,122,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		54.00000	45,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,201.00000	1,258,000	17.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		40.00000	31,000	17.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,434.00000	1,494,000	17.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		23.00000	17,000	17.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		180.00000	202,000	23.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		1,119.00000	1,075,000	23.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		173.00000	194,000	23.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		1,162.00000	1,117,000	23.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		634.00000	683,000	17.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		299.00000	280,000	17.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		610.00000	658,000	17.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		325.00000	305,000	17.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		660.00000	711,000	17.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		275.00000	258,000	17.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		781.00000	834,000	17.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		320.00000	302,000	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	17/09/2012	Foreign Exchange Option	7.25	Call		754.00000	807,000	17.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		343.00000	325,000	17.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		809.00000	862,000	17.46	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		298.00000	280,000	17.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		369.00000	349,000	17.87	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		730.00000	781,000	17.87	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		674.00000	723,000	19.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		635.00000	613,000	19.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		657.00000	704,000	19.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		668.00000	644,000	19.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		692.00000	741,000	19.11	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		603.00000	581,000	19.11	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		834.00000	808,000	20.14	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		573.00000	618,000	20.14	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,259.00000	1,323,000	20.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,231.00000	1,229,000	20.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,242.00000	1,305,000	20.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,264.00000	1,261,000	20.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,277.00000	1,341,000	20.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,199.00000	1,197,000	20.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		919.00000	913,000	20.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,447.00000	1,507,000	20.01	0.00	0	200
Total \$ / R Option										0.00	0	286,148
Total \$ / R										521 169 306.10	69,940	602,314
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.40200	7.33820			37,010.00	5	254

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			7.49580	7.43020			367,294.20	49	481
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.57710	7.51100			0.00	0	0
Total \$ / R MAXI Future									404,304.20	54	735
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		24,532.00000	30,451,000	19.95	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		712.00000	251,000	19.95	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		20,100.00000	25,696,000	19.76	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		1,280.00000	496,000	19.76	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		29,192.00000	35,320,000	20.13	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		372.00000	120,000	20.13	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		2,170.00000	924,000	19.58	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		15,990.00000	21,124,000	19.58	0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		52,432.00000	57,298,000	16.93	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		9,412.00000	7,718,000	16.93	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		48,879.00000	53,692,000	17.10	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		10,859.00000	9,112,000	17.10	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		56,124.00000	61,053,000	16.77	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		8,104.00000	6,473,000	16.77	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		0.00000	2,710,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		3,900.00000	0,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		0.00000	0,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		8,900.00000	2,290,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		1,100.00000	7,710,000		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		0.00000	0,000		0.00	0	0
Total \$ / R MAXI Option									0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI										404 304.20	54	785
£ / R	On	19/09/2011	Foreign Exchange Future			11.65270	11.58890			20,671,889.80	1,774	18,699
£ / R	On	19/12/2011	Foreign Exchange Future			11.79060	11.72490			20,397,738.00	1,730	22,358
£ / R	On	19/03/2012	Foreign Exchange Future			11.91020	11.84490			178,653.00	15	5,438
£ / R	On	18/06/2012	Foreign Exchange Future			12.01990	11.95250			0.00	0	0
Total £ / R Future										41,248,280.80	3,519	46,495
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		152.00000	190,000	17.48	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		63.00000	37,000	17.48	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		120.00000	152,000	16.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		81.00000	49,000	16.95	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		188.00000	230,000	18.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		49.00000	27,000	18.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		72.00000	88,000	15.88	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		133.00000	85,000	15.88	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		8.00000	8,000	21.14	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		519.00000	455,000	21.14	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		3.00000	1,000	22.36	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		592.00000	654,000	22.36	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,089.00000	1,153,000	23.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		0.00000	0,000	23.29	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		641.00000	704,000	22.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		2.00000	1,000	22.45	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		12.00000	6,000	20.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		401.00000	459,000	20.67	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		740.00000	803,000	22.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		1.00000	0,000	22.64	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		6.00000	3,000	21.73	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		495.00000	556,000	21.73	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		448.00000	507,000	21.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		9.00000	4,000	21.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		21.00000	24,000	18.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		332.00000	271,000	18.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		44.00000	52,000	17.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		205.00000	149,000	17.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		34.00000	40,000	17.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		245.00000	187,000	17.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		355.00000	411,000	20.14	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		16.00000	8,000	20.14	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		839.00000	903,000	22.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		0.00000	0,000	22.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		57.00000	68,000	16.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		168.00000	115,000	16.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		27.00000	31,000	18.22	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		288.00000	228,000	18.22	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		939.00000	1,003,000	23.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		0.00000	0,000	23.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		424.00000	468,000	16.43	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		349.00000	327,000	16.43	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		402.00000	445,000	16.55	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		377.00000	354,000	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	11.60	Call		448.00000	493,000	16.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		323.00000	302,000	16.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		242.00000	270,000	18.14	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		717.00000	679,000	18.14	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		612.00000	664,000	15.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		187.00000	173,000	15.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		328.00000	363,000	17.14	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		503.00000	472,000	17.14	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		382.00000	422,000	16.68	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		407.00000	381,000	16.68	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,251.00000	1,315,000	14.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		26.00000	24,000	14.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,068.00000	1,129,000	14.58	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		43.00000	38,000	14.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		756.00000	806,000	16.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		361.00000	346,000	16.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		730.00000	780,000	16.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		385.00000	370,000	16.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		783.00000	834,000	16.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		338.00000	324,000	16.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		706.00000	754,000	16.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		411.00000	394,000	16.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		554.00000	595,000	17.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		609.00000	585,000	17.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,035.00000	1,094,000	15.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		190.00000	184,000	15.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		593.00000	637,000	17.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		548.00000	527,000	17.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		423.00000	456,000	18.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		878.00000	846,000	18.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		810.00000	862,000	16.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		315.00000	302,000	16.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,108.00000	1,168,000	15.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		163.00000	158,000	15.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		636.00000	681,000	16.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		491.00000	471,000	16.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		966.00000	1,024,000	15.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		221.00000	214,000	15.88	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		740.00000	774,000	16.50	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		638.00000	604,000	16.50	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		720.00000	753,000	16.61	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		668.00000	633,000	16.61	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		760.00000	795,000	16.40	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		608.00000	575,000	16.40	0.00	0	0
Total £ / R Option										0.00	0	18,595
Total £ / R										41 248 280.80	3,519	65,090
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09650	0.09540			0.00	0	12,230
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09780	0.09670			39,120.00	400	5,690
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09910	0.09790			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Future										39,120.00	400	17,920
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,540.00000	1,650,000	26.81	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	26.81	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		544.00000	651,000	26.05	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		4.00000	1,000	26.05	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,540.00000	2,650,000	44.53	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	44.53	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	47.13	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,460.00000	1,140,350,000	47.13	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,681.00000	1,788,000	19.94	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		11.00000	8,000	19.94	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		778.00000	859,000	17.37	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		108.00000	79,000	17.37	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,672.00000	2,782,000	25.93	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	25.93	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		790.00000	910,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		0.00000	0,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		0.00000	0,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		210.00000	90,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,790.00000	1,910,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000		0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										39 120.00	400	17,920
€ / R	On	19/09/2011	Foreign Exchange Future			10.11860	10.03710			7,184,206.00	710	59,236

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Future			10.24180	10.15850			1,116,356.20	109	19,548
€ / R	On	19/03/2012	Foreign Exchange Future			10.35170	10.26860			1,035,170.00	100	9,999
€ / R	On	18/06/2012	Foreign Exchange Future			10.45520	10.37070			0.00	0	100
Total € / R Future										9,335,732.20	919	88,883
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		393.00000	471,000	20.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		6.00000	2,000	20.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		345.00000	421,000	19.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		8.00000	2,000	19.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		441.00000	520,000	20.96	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		4.00000	1,000	20.96	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		18.00000	6,000	18.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		255.00000	325,000	18.10	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		372.00000	290,000	17.61	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		9.00000	9,000	17.61	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		737.00000	819,000	21.79	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		0.00000	0,000	21.79	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		22.00000	27,000	15.70	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		235.00000	158,000	15.70	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		103.00000	146,000	15.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		66.00000	27,000	15.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		2.00000	2,000	20.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		615.00000	533,000	20.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		638.00000	719,000	21.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		1.00000	0,000	21.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		3.00000	3,000	19.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		516.00000	434,000	19.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		3.00000	2,000	20.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		566.00000	483,000	20.14	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		5.00000	4,000	18.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		468.00000	385,000	18.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		0.00000	0,000	28.07	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		1,063.00000	981,000	28.07	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		0.00000	0,000	28.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		1,113.00000	1,031,000	28.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Call		0.00000	0,000	31.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Put		1,563.00000	1,481,000	31.77	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		1.00000	1,000	24.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		814.00000	732,000	24.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Call		12.00000	13,000	16.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Put		325.00000	244,000	16.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Call		31.00000	38,000	15.07	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Put		194.00000	119,000	15.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		529.00000	577,000	14.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		171.00000	135,000	14.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		500.00000	545,000	15.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		192.00000	153,000	15.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		560.00000	611,000	14.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		152.00000	119,000	14.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		418.00000	456,000	15.51	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		260.00000	214,000	15.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		702.00000	764,000	14.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		94.00000	72,000	14.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		907.00000	977,000	14.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		49.00000	35,000	14.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		823.00000	889,000	14.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		65.00000	47,000	14.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		68.00000	65,000	21.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,660.00000	1,573,000	21.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		444.00000	485,000	15.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		236.00000	193,000	15.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		77.00000	75,000	21.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,519.00000	1,433,000	21.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		741.00000	805,000	14.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		83.00000	63,000	14.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		136.00000	139,000	18.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		978.00000	897,000	18.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		310.00000	335,000	16.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		402.00000	343,000	16.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		74.00000	72,000	21.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,566.00000	1,480,000	21.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		276.00000	297,000	16.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		468.00000	405,000	16.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		393.00000	430,000	15.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		285.00000	238,000	15.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		664.00000	724,000	14.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		106.00000	82,000	14.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		111.00000	113,000	19.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		1,153.00000	1,071,000	19.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		348.00000	380,000	15.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		340.00000	288,000	15.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		566.00000	598,000	15.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		397.00000	346,000	15.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		543.00000	574,000	15.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		424.00000	372,000	15.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		590.00000	624,000	15.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		371.00000	322,000	15.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,293.00000	1,361,000	15.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		74.00000	59,000	15.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		500.00000	528,000	16.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		481.00000	426,000	16.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		722.00000	767,000	15.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		253.00000	215,000	15.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,337.00000	1,407,000	15.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		68.00000	55,000	15.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		666.00000	705,000	15.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		297.00000	253,000	15.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		379.00000	396,000	17.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		710.00000	644,000	17.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		338.00000	351,000	17.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		819.00000	749,000	17.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		481.00000	506,000	16.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		512.00000	454,000	16.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		261.00000	267,000	18.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,092.00000	1,015,000	18.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		199.00000	199,000	19.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,430.00000	1,347,000	19.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		302.00000	311,000	17.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		933.00000	859,000	17.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		169.00000	167,000	20.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,650.00000	1,565,000	20.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		291.00000	299,000	18.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		972.00000	897,000	18.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		890.00000	945,000	15.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		171.00000	143,000	15.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		228.00000	230,000	18.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,259.00000	1,178,000	18.99	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		586.00000	615,000	16.19	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		615.00000	560,000	16.19	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		567.00000	595,000	16.29	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		646.00000	590,000	16.29	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		605.00000	636,000	16.09	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		584.00000	531,000	16.09	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										9 335 732.20	919	112,583
ANY DAY On	24/10/2011	Foreign Exchange Future				7.44000	7.37500			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		683.00000	743,000	16.08	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		8.00000	3,000	16.08	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		635.00000	695,000	16.17	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		10.00000	5,000	16.17	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		732.00000	793,000	16.53	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		7.00000	3,000	16.53	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		41.00000	27,000	16.64	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		416.00000	467,000	16.64	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		201.00000	168,000	19.09	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		176.00000	208,000	19.09	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			7.54330	7.57590			3,017,320.00	400	14,959
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.56020	7.59060			4,536,120.00	600	2,065
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.57630	7.60690			0.00	0	11,716
AU\$ / R On 18/06/2012 Foreign Exchange Future			7.59390	7.61930			0.00	0	0
Total AU\$ / R Future							7,553,440.00	1,000	28,740
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		926.00000	893,000	24.44	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		0.00000	0,000	24.44	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		876.00000	843,000	24.67	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		0.00000	0,000	24.67	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		976.00000	943,000	24.20	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		0.00000	0,000	24.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		100.00000	75,000	14.49	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		24.00000	32,000	14.49	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		141.00000	113,000	15.51	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		15.00000	20,000	15.51	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		576.00000	543,000	23.12	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		0.00000	0,000	23.12	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		377.00000	345,000	20.58	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		1.00000	2,000	20.58	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		65.00000	44,000	13.48	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		39.00000	51,000	13.48	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		427.00000	394,000	21.59	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		1.00000	1,000	21.59	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		2.00000	1,000	20.87	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		376.00000	408,000	20.87	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		826.00000	793,000	24.91	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		0.00000	0,000	24.91	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		1.00000	1,000	21.26	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		425.00000	458,000	21.26	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		776.00000	743,000	25.15	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		0.00000	0,000	25.15	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		476.00000	444,000	22.10	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		0.00000	1,000	22.10	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		0.00000	0,000	22.42	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		574.00000	607,000	22.42	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		185.00000	156,000	16.52	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		9.00000	13,000	16.52	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		1.00000	0,000	21.64	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		475.00000	507,000	21.64	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		950.00000	925,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		9.00000	15,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		903.00000	874,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		12.00000	14,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		998.00000	972,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		7.00000	12,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		250.00000	247,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		159.00000	187,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		377.00000	368,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		86.00000	108,000	14.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		497.00000	485,000	13.85	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		140.00000	159,000	13.85	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		464.00000	453,000	13.88	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		157.00000	177,000	13.88	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		530.00000	517,000	13.81	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		123.00000	141,000	13.81	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		404.00000	395,000	13.95	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		197.00000	219,000	13.95	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		725.00000	705,000	14.01	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		68.00000	79,000	14.01	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		242.00000	239,000	14.57	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		385.00000	413,000	14.57	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		376.00000	367,000	13.98	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		219.00000	241,000	13.98	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		684.00000	665,000	13.95	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		77.00000	89,000	13.95	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,419.00000	1,390,000	16.29	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		12.00000	14,000	16.29	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		349.00000	348,000	14.14	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		380.00000	404,000	14.14	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		329.00000	328,000	14.24	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		410.00000	434,000	14.24	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		369.00000	368,000	14.03	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		350.00000	374,000	14.03	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							7 553 440.00	1,000	28,740
CAD/ R On 19/09/2011 Foreign Exchange Future			7.45290	7.40030			0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.53300	7.47950			0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Future			7.60620	7.55210			0.00	0	0
Total CAD/ R Future							0.00	0	10
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		170.00000	209,000	17.31	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		20.00000	6,000	17.31	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		130.00000	163,000	16.57	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		30.00000	10,000	16.57	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		212.00000	256,000	18.06	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		12.00000	3,000	18.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		2.00000	2,000	19.76	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		402.00000	349,000	19.76	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		3.00000	3,000	18.99	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		353.00000	300,000	18.99	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		1.00000	1,000	20.76	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		451.00000	398,000	20.76	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		20.00000	20,000	15.88	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		170.00000	117,000	15.88	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		800.00000	853,000	21.73	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	21.73	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		501.00000	553,000	20.88	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		1.00000	0,000	20.88	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		1.00000	1,000	22.76	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		551.00000	498,000	22.76	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		326.00000	365,000	12.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		97.00000	82,000	12.61	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		294.00000	331,000	12.72	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		115.00000	98,000	12.72	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		360.00000	400,000	12.49	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		81.00000	67,000	12.49	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		138.00000	161,000	13.82	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		309.00000	278,000	13.82	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		696.00000	744,000	12.45	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		17.00000	11,000	12.45	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		153.00000	178,000	13.56	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		274.00000	245,000	13.56		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		650.00000	697,000	12.44		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		21.00000	14,000	12.44		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		235.00000	271,000	12.96		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		156.00000	138,000	12.96		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		605.00000	651,000	12.43		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		26.00000	18,000	12.43		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		209.00000	245,000	13.07		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		180.00000	162,000	13.07		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		2.00000	56,000			0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		0.00000	0,000			0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		0.00000	6,000			0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		48.00000	0,000			0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		52.00000	106,000			0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		0.00000	0,000			0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDO On 19/09/2011 Foreign Exchange Future				0.00010				0.00	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			0.50730	0.45090				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			8.41700	8.34150				0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Future			8.54810	8.46900				0.00	0	272
CHF / R	On	19/03/2012	Foreign Exchange Future			8.66810	8.58730				0.00	0	0
Total CHF / R Future											0.00	0	272
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		692.00000	767,000	27.78		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		1.00000	0,000	27.78		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		642.00000	717,000	27.21		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		1.00000	0,000	27.21		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		742.00000	817,000	28.34		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		1.00000	0,000	28.34		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Call		55.00000	79,000	17.94		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Put		114.00000	62,000	17.94		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Call		1.00000	1,000	28.14		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Put		710.00000	634,000	28.14		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Call		1.00000	2,000	27.22		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Put		660.00000	585,000	27.22		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		542.00000	618,000	26.09		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		1.00000	1,000	26.09		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		2.00000	2,000	26.30		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		611.00000	535,000	26.30		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		4.00000	5,000	23.55		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		463.00000	388,000	23.55		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		3.00000	4,000	24.47		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		512.00000	437,000	24.47		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		1.00000	1,000	29.06		0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		760.00000	684,000	29.06		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		0.00000	1,000	31.81	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		909.00000	834,000	31.81	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		493.00000	568,000	25.53	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		2.00000	1,000	25.53	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		403.00000	452,000	18.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		234.00000	204,000	18.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		379.00000	425,000	18.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		260.00000	227,000	18.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		429.00000	480,000	17.97	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		210.00000	182,000	17.97	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		314.00000	352,000	18.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		345.00000	304,000	18.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		485.00000	541,000	17.66	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		166.00000	143,000	17.66	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		653.00000	724,000	17.42	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		84.00000	76,000	17.42	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		295.00000	330,000	18.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		376.00000	332,000	18.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		192.00000	217,000	20.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		623.00000	569,000	20.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		107.00000	125,000	22.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		1,038.00000	977,000	22.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		143.00000	163,000	21.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		824.00000	765,000	21.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		334.00000	375,000	18.60	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		315.00000	277,000	18.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		580.00000	647,000	17.46	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		111.00000	99,000	17.46	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		771.00000	848,000	17.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		52.00000	50,000	17.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		217.00000	244,000	20.09	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		548.00000	496,000	20.09	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		855.00000	936,000	17.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		36.00000	38,000	17.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		245.00000	275,000	19.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		476.00000	427,000	19.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		181.00000	205,000	20.80	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		662.00000	607,000	20.80	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		277.00000	310,000	19.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		408.00000	362,000	19.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		101.00000	118,000	23.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		1,082.00000	1,020,000	23.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		135.00000	155,000	21.97	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		866.00000	807,000	21.97	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		0.00000	68,000		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		13.00000	0,000		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		0.00000	18,000		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		63.00000	0,000		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		37.00000	118,000		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	272
RAIN	On	19/09/2011	Foreign Exchange Future			14,861.03000	14,731.91000				0.00	0	0
RAIN	On	19/12/2011	Foreign Exchange Future			15,048.18000	14,916.65000				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			1.15800	1.14710				0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.17310	1.16200				0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.18870	1.17660				0.00	0	0
Total YUAN/R Future											0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		476.00000	583,000	22.68		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		5.00000	3,000	22.68		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		96.00000	149,000	19.38		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		125.00000	69,000	19.38		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		971.00000	1,080,000	27.71		0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		0.00000	0,000	27.71		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		788.00000	876,000	17.67		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		168.00000	145,000	17.67		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		498.00000	571,000	18.78		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		378.00000	340,000	18.78		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		1,180.00000	1,277,000	16.96		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		60.00000	46,000	16.96		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		0.00000	0,000			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		234.00000	113,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		0.00000	0,000		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		734.00000	613,000		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		266.00000	387,000		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		0.00000	0,000		0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							579 750 183.30	75,832	543,507
Total Options							0.00	0	349,536
Grand Total:							579,750,183.30	75,832	893,043