

Currency Derivatives Daily MTM Report

Daily summary for: 01/07/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/09/2011 Foreign Exchange Future			6.82760	6.86110			129,669,779.20	18,992	335,446
\$ / R On 19/12/2011 Foreign Exchange Future			6.92060	6.95450			622,854.00	90	44,433
\$ / R On 19/03/2012 Foreign Exchange Future			7.01480	7.05240			0.00	0	13,385
\$ / R On 18/06/2012 Foreign Exchange Future			7.12160	7.15730			0.00	0	2,000
\$ / R On 17/09/2012 Foreign Exchange Future			7.23190	7.26680			0.00	0	0
\$ / R On 14/12/2012 Foreign Exchange Future			7.33860	7.37330			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			8.32230	8.35500			0.00	0	0
Total \$ / R Future							130,292,633.20	19,082	395,264
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		20.00000	18,000	22.06	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		1,209.00000	1,240,000	22.06	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Call		19.00000	17,000	22.36	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Put		1,258.00000	1,289,000	22.36	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		22.00000	19,000	21.75	0.00	0	3,000
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		1,161.00000	1,191,000	21.75	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Put		969.00000	999,000	20.53	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Call		30.00000	27,000	20.53	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		63.00000	55,000	18.10	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		602.00000	627,000	18.10	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		224.00000	198,000	14.44	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		163.00000	170,000	14.44	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		177.00000	159,000	15.05	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		216.00000	231,000	15.05	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		646.00000	672,000	18.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		57.00000	50,000	18.40	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		782.00000	810,000	19.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		43.00000	38,000	19.32	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		282.00000	255,000	14.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		121.00000	127,000	14.59	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		88.00000	92,000	14.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		349.00000	320,000	14.74	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		355.00000	375,000	16.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		116.00000	103,000	16.27	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,941.00000	2,974,000	30.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		2.00000	2,000	30.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		516.00000	539,000	17.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		77.00000	67,000	17.49	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		433.00000	455,000	16.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		94.00000	83,000	16.88	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		74.00000	78,000	14.82	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		385.00000	356,000	14.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		252.00000	225,000	14.51	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	6.75	Put		141.00000	147,000	14.51	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		186.00000	199,000	14.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		197.00000	177,000	14.74	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		691.00000	717,000	18.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		52.00000	45,000	18.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		159.00000	142,000	15.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		248.00000	264,000	15.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		39.00000	34,000	19.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		828.00000	856,000	19.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		104.00000	92,000	16.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		393.00000	414,000	16.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		143.00000	128,000	15.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		282.00000	300,000	15.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		503.00000	473,000	15.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		42.00000	45,000	15.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		33.00000	29,000	20.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		922.00000	951,000	20.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,113.00000	1,080,000	16.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		2.00000	2,000	16.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		85.00000	75,000	17.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		474.00000	497,000	17.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		47.00000	41,000	19.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		736.00000	763,000	19.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,063.00000	1,030,000	15.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		2.00000	2,000	15.95	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	16,000	22.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		0.00000	1,338,000	22.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		174.00000	161,000	17.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		570.00000	590,000	17.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		163.00000	151,000	17.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		609.00000	630,000	17.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		185.00000	171,000	16.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		531.00000	550,000	16.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		197.00000	204,000	15.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		401.00000	375,000	15.10	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,127.00000	1,153,000	19.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		81.00000	74,000	19.90	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		322.00000	336,000	15.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		276.00000	257,000	15.53	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		494.00000	512,000	16.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		198.00000	183,000	16.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		844.00000	814,000	15.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		40.00000	43,000	15.15	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		690.00000	712,000	17.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		144.00000	133,000	17.71	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		601.00000	573,000	15.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		97.00000	102,000	15.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		639.00000	610,000	15.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		85.00000	89,000	15.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		759.00000	729,000	15.14	0.00	0	0

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\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		55.00000	58,000	15.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		77.00000	71,000	20.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,173.00000	1,200,000	20.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,024.00000	992,000	15.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		20.00000	21,000	15.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		153.00000	141,000	17.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		649.00000	670,000	17.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		431.00000	405,000	15.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		177.00000	184,000	15.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		373.00000	347,000	15.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		219.00000	226,000	15.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		90.00000	83,000	19.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		1,036.00000	1,062,000	19.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		113.00000	104,000	18.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		859.00000	883,000	18.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		346.00000	320,000	15.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		242.00000	249,000	15.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		0.00000	688,000	15.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	67,000	15.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		0.00000	649,000	15.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		0.00000	78,000	15.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		376.00000	353,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		360.00000	374,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		356.00000	334,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		390.00000	405,000	15.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		400.00000	373,000	15.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		334.00000	344,000	15.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		393.00000	367,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		341.00000	352,000	15.18	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		333.00000	312,000	15.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		431.00000	447,000	15.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		300.00000	281,000	16.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		498.00000	516,000	16.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		498.00000	470,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		246.00000	255,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		316.00000	296,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		464.00000	481,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		527.00000	499,000	15.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		225.00000	234,000	15.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		221.00000	207,000	17.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		719.00000	742,000	17.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		152.00000	142,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		1,050.00000	1,077,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		257.00000	240,000	16.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		605.00000	625,000	16.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		114.00000	106,000	19.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,362.00000	1,391,000	19.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		558.00000	529,000	15.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		206.00000	214,000	15.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		109.00000	102,000	19.98	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	8.35	Put		1,407.00000	1,437,000	19.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		470.00000	443,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		268.00000	278,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		146.00000	136,000	18.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,094.00000	1,121,000	18.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		0.00000	329,000	15.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		0.00000	414,000	15.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		0.00000	560,000	15.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		0.00000	195,000	15.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		0.00000	228,000	16.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		0.00000	663,000	16.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		408.00000	386,000	15.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		501.00000	514,000	15.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		391.00000	369,000	16.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		534.00000	547,000	16.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		426.00000	403,000	15.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		469.00000	481,000	15.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		540.00000	514,000	15.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		473.00000	482,000	15.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		519.00000	495,000	15.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		502.00000	513,000	15.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		563.00000	537,000	15.65	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		446.00000	455,000	15.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		533.00000	545,000	15.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		500.00000	477,000	15.98	0.00	0	11,000

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\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		467.00000	447,000	16.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		794.00000	808,000	16.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		453.00000	433,000	17.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		830.00000	844,000	17.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		482.00000	461,000	16.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		759.00000	772,000	16.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,016.00000	1,033,000	17.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		389.00000	372,000	17.62	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,049.00000	1,023,000	17.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,194.00000	1,201,000	17.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,033.00000	1,007,000	17.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,228.00000	1,235,000	17.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,066.00000	1,039,000	17.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,161.00000	1,167,000	17.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		875.00000	880,000	17.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,230.00000	1,202,000	17.14	0.00	0	200
Total \$ / R Option										0.00	0	152,149
Total \$ / R										130,292,633.20	19,082	547,413
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				6.82760	6.86110			34,138.00	5	321
\$ / R MAXOn	19/12/2011	Foreign Exchange Future				6.92060	6.95450			0.00	0	20
Total \$ / R MAXI Future										34,138.00	5	341
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			11,581.00000	10,262,000	16.27	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			35,471.00000	37,502,000	16.27	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			10,426.00000	9,219,000	16.57	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		39,316.00000	41,459,000	16.57	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		12,874.00000	11,435,000	15.96	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		31,764.00000	33,675,000	15.96	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		27,592.00000	25,698,000	15.53	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		32,142.00000	33,638,000	15.53	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		25,793.00000	23,992,000	15.75	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		35,343.00000	36,932,000	15.75	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		29,523.00000	27,533,000	15.31	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		29,073.00000	30,473,000	15.31	0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									34,138.00	5	341
£ / R	On 19/09/2011	Foreign Exchange Future			10.94290	10.99550			12,879,793.30	1,177	40,415
£ / R	On 19/12/2011	Foreign Exchange Future			11.07980	11.13300			210,516.20	19	9,977
£ / R	On 19/03/2012	Foreign Exchange Future			11.21810	11.27660			56,090.50	5	2,759
£ / R	On 18/06/2012	Foreign Exchange Future			11.37290	11.42800			0.00	0	0
Total £ / R Future									13,146,400.00	1,201	53,151
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		114.00000	96,000	14.04	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		619.00000	653,000	14.04	0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		104.00000	88,000	14.18	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		659.00000	695,000	14.18	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Call		124.00000	105,000	13.91	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Put		579.00000	612,000	13.91	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Call		88.00000	73,000	14.44	0.00	0	8,945
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Put		743.00000	780,000	14.44	0.00	0	100

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	12.10	Call		40.00000	33,000	15.64	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,145.00000	1,190,000	15.64	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		270.00000	290,000	12.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		265.00000	233,000	12.71	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		583.00000	538,000	12.94	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		88.00000	95,000	12.94	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		291.00000	254,000	12.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		246.00000	261,000	12.58	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		396.00000	421,000	13.25	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		191.00000	164,000	13.25	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		346.00000	307,000	12.66	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		201.00000	214,000	12.66	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		330.00000	353,000	12.98	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		225.00000	196,000	12.98	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		207.00000	179,000	13.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		362.00000	386,000	13.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		57.00000	47,000	15.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		962.00000	1,004,000	15.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		74.00000	61,000	14.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		829.00000	868,000	14.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		68.00000	56,000	14.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		873.00000	913,000	14.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		175.00000	150,000	13.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		430.00000	457,000	13.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		407.00000	366,000	12.74	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	10.75	Put		162.00000	173,000	12.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		80.00000	67,000	14.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		785.00000	824,000	14.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		62.00000	51,000	14.98	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		917.00000	958,000	14.98	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		473.00000	431,000	12.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		128.00000	138,000	12.82	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		256.00000	248,000	15.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		773.00000	818,000	15.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		244.00000	235,000	15.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		811.00000	855,000	15.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		270.00000	261,000	15.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		737.00000	781,000	15.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		149.00000	136,000	16.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,216.00000	1,256,000	16.17	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		363.00000	358,000	15.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		530.00000	578,000	15.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		200.00000	189,000	15.79	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		967.00000	1,009,000	15.79	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		232.00000	223,000	15.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		849.00000	893,000	15.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		800.00000	766,000	14.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		167.00000	186,000	14.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		666.00000	641,000	14.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		233.00000	261,000	14.29	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	11.45	Call		484.00000	457,000	14.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		657.00000	689,000	14.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		467.00000	440,000	14.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		690.00000	722,000	14.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		503.00000	474,000	14.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		626.00000	656,000	14.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		449.00000	423,000	14.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		722.00000	755,000	14.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		346.00000	325,000	15.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		969.00000	1,007,000	15.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		688.00000	651,000	14.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		411.00000	433,000	14.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		373.00000	351,000	15.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		896.00000	933,000	15.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		259.00000	242,000	16.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,282.00000	1,324,000	16.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		522.00000	493,000	14.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		595.00000	625,000	14.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		743.00000	705,000	14.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		366.00000	387,000	14.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		402.00000	378,000	15.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		825.00000	860,000	15.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		635.00000	600,000	14.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		458.00000	482,000	14.29	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		507.00000	479,000	15.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		929.00000	956,000	15.19	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		492.00000	464,000	15.27	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		964.00000	991,000	15.27	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		523.00000	494,000	15.11	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		895.00000	921,000	15.11	0.00	0	0
Total £ / R Option										0.00	0	22,300
Total £ / R										13,146,400.00	1,201	75,451
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08440	0.08500			0.00	0	12,348
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08560	0.08620			0.00	0	0
Total ¥ / R Future										0.00	0	12,348
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		570.00000	523,000	15.79	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		70.00000	83,000	15.79	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		134.00000	118,000	19.89	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		634.00000	678,000	19.89	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,501.00000	1,442,000	16.50	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	2,000	16.50	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	25.14	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,500.00000	1,141,560,000	25.14	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		763.00000	718,000	16.52	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		143.00000	158,000	16.52	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		307.00000	285,000	19.74	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		687.00000	725,000	19.74	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,628.00000	1,569,000	15.44	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		8.00000	9,000	15.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,348
€ / R	On	19/09/2011	Foreign Exchange Future			9.86800	9.91910			325,644.00	33	58,892
€ / R	On	19/12/2011	Foreign Exchange Future			9.97420	10.02600			0.00	0	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			10.07890	10.13730			0.00	0	5,000
Total € / R Future										325,644.00	33	68,820
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		384.00000	343,000	11.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		115.00000	125,000	11.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		350.00000	310,000	11.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		131.00000	142,000	11.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		419.00000	377,000	11.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		100.00000	109,000	11.93	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		169.00000	183,000	11.72	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		288.00000	251,000	11.72	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		563.00000	599,000	13.08	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		82.00000	67,000	13.08	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		658.00000	611,000	12.24	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		39.00000	43,000	12.24	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		114.00000	95,000	12.70	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		445.00000	477,000	12.70	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		191.00000	164,000	12.05	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		272.00000	296,000	12.05	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		47.00000	38,000	13.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		778.00000	820,000	13.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		573.00000	528,000	12.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		54.00000	60,000	12.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		59.00000	48,000	13.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		690.00000	730,000	13.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		53.00000	43,000	13.60	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		734.00000	775,000	13.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		478.00000	438,000	12.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		252.00000	264,000	12.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		449.00000	411,000	12.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		273.00000	287,000	12.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		507.00000	467,000	12.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		231.00000	243,000	12.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		371.00000	339,000	12.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		345.00000	365,000	12.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		636.00000	592,000	12.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		160.00000	168,000	12.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		820.00000	774,000	12.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		94.00000	100,000	12.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		744.00000	698,000	12.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		118.00000	124,000	12.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		476.00000	439,000	13.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		439.00000	460,000	13.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		453.00000	420,000	13.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		466.00000	491,000	13.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		500.00000	460,000	13.09	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	10.05	Put		413.00000	431,000	13.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,171.00000	1,116,000	12.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		84.00000	87,000	12.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		414.00000	384,000	13.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		527.00000	555,000	13.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		634.00000	591,000	13.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		297.00000	312,000	13.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,215.00000	1,159,000	12.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		78.00000	80,000	12.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		578.00000	535,000	13.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		341.00000	356,000	13.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		305.00000	281,000	14.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		768.00000	802,000	14.29	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										325,644.00	33	92,520
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.25590	7.27500			0.00	0	25,316
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.27210	7.29080			0.00	0	1,089
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.28850	7.31070			0.00	0	0
Total AU\$ / R Future										0.00	0	26,405
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		640.00000	622,000	13.25	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		15.00000	16,000	13.25	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		593.00000	575,000	13.04	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		18.00000	19,000	13.04	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		687.00000	669,000	13.46	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	6.60	Put		12.00000	13,000	13.46	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		75.00000	68,000	11.71	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		300.00000	312,000	11.71	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		88.00000	80,000	11.51	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		263.00000	274,000	11.51	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		333.00000	317,000	11.77	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		58.00000	61,000	11.77	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		190.00000	177,000	10.92	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		115.00000	121,000	10.92	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		64.00000	58,000	11.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		339.00000	352,000	11.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		223.00000	209,000	11.14	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		98.00000	103,000	11.14	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		18.00000	16,000	13.49	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		693.00000	710,000	13.49	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		547.00000	529,000	12.83	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		22.00000	23,000	12.83	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		16.00000	14,000	13.69	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		741.00000	758,000	13.69	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		0.00000	484,000	12.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		0.00000	28,000	12.62	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		0.00000	243,000	11.35	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		0.00000	87,000	11.35	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		0.00000	9,000	14.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		0.00000	903,000	14.29	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		0.00000	93,000	11.31		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		0.00000	237,000	11.31		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		0.00000	12,000	13.89		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		0.00000	806,000	13.89		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		679.00000	662,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		38.00000	40,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		636.00000	620,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		45.00000	48,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		722.00000	705,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		31.00000	33,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		153.00000	145,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		362.00000	373,000	12.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		215.00000	205,000	11.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		224.00000	233,000	11.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		311.00000	299,000	11.39		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		250.00000	261,000	11.39		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		286.00000	275,000	11.37		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		275.00000	287,000	11.37		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		338.00000	326,000	11.41		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		227.00000	238,000	11.41		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		247.00000	237,000	11.64		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		336.00000	349,000	11.64		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		494.00000	478,000	11.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		133.00000	140,000	11.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		147.00000	140,000	12.59		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	7.75	Put		586.00000	602,000	12.59		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		229.00000	220,000	11.78		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		368.00000	382,000	11.78		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		460.00000	445,000	11.48		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		149.00000	157,000	11.48		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		0.00000	1,106,000	12.23		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	18,000	12.23		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	26,405
CAD/ R On 19/09/2011 Foreign Exchange Future			7.08130	7.09390				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.16080	7.17390				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		91.00000	84,000	11.49		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		247.00000	253,000	11.49		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		78.00000	71,000	11.64		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		284.00000	290,000	11.64		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		107.00000	99,000	11.33		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		213.00000	218,000	11.33		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		14.00000	12,000	13.22		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		720.00000	731,000	13.22		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		16.00000	14,000	13.06		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		672.00000	683,000	13.06		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Call		12.00000	10,000	13.37		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Put		768.00000	779,000	13.37		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	Call		33.00000	29,000	12.43	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		489.00000	498,000	12.43	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		0.00000	501,000	12.12	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	20,000	12.12	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		0.00000	255,000	11.28	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		0.00000	74,000	11.28	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		0.00000	7,000	13.69	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		0.00000	876,000	13.69	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		208.00000	198,000	12.21	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		284.00000	287,000	12.21	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		190.00000	181,000	12.37	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		316.00000	320,000	12.37	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		227.00000	217,000	12.04	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		253.00000	256,000	12.04	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		102.00000	96,000	13.55	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		578.00000	585,000	13.55	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		469.00000	457,000	12.24	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		95.00000	96,000	12.24	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		111.00000	105,000	13.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		537.00000	544,000	13.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		433.00000	421,000	12.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		109.00000	110,000	12.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		159.00000	151,000	12.71	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		385.00000	390,000	12.71	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		398.00000	386,000	12.14	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		124.00000	125,000	12.14	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		145.00000	138,000	12.88	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		421.00000	427,000	12.88	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	0
CF CANDO On 19/09/2011 Foreign Exchange Future			0.03550	0.03250			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			0.10200	0.11120			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			8.05050	8.15110			0.00	0	960
CHF / R On 19/12/2011 Foreign Exchange Future			8.16630	8.26870			204,157.50	25	25
Total CHF / R Future							204,157.50	25	985
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		559.00000	477,000	15.16	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		58.00000	77,000	15.16	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		519.00000	440,000	15.12	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		68.00000	90,000	15.12	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		600.00000	516,000	15.19	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		49.00000	66,000	15.19	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		141.00000	109,000	15.94	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		390.00000	459,000	15.94	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		36.00000	27,000	17.93	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		935.00000	1,027,000	17.93	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	Call		40.00000	30,000	17.78	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		889.00000	980,000	17.78	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		444.00000	370,000	15.05	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		93.00000	120,000	15.05	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		44.00000	33,000	17.63	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		843.00000	933,000	17.63	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		61.00000	46,000	17.17	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		710.00000	796,000	17.17	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		55.00000	41,000	17.32	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		754.00000	841,000	17.32	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		0.00000	24,000	18.08	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		0.00000	1,074,000	18.08	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		0.00000	17,000	18.54	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		0.00000	1,217,000	18.54	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		0.00000	337,000	15.02	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		0.00000	137,000	15.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		337.00000	292,000	15.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		368.00000	426,000	15.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		318.00000	275,000	15.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		399.00000	459,000	15.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		358.00000	310,000	15.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		339.00000	394,000	15.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		267.00000	230,000	16.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		498.00000	564,000	16.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		405.00000	349,000	15.31	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	8.15	Put		286.00000	333,000	15.31	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		545.00000	477,000	14.91	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		176.00000	211,000	14.91	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		252.00000	216,000	16.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		533.00000	600,000	16.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		168.00000	144,000	17.65	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		799.00000	878,000	17.65	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		98.00000	84,000	19.21	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		1,229.00000	1,318,000	19.21	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		128.00000	109,000	18.43	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		1,009.00000	1,093,000	18.43	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		283.00000	244,000	16.24	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		464.00000	528,000	16.24	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		485.00000	422,000	15.07	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		216.00000	256,000	15.07	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		644.00000	569,000	14.68	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		125.00000	153,000	14.68	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		188.00000	161,000	17.34	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		719.00000	795,000	17.34	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		716.00000	637,000	14.52	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		97.00000	121,000	14.52	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		211.00000	181,000	17.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		642.00000	715,000	17.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		0.00000	136,000	17.80	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		0.00000	920,000	17.80	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	Call		0.00000	204,000	16.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		0.00000	638,000	16.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		0.00000	80,000	19.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		0.00000	1,364,000	19.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		0.00000	103,000	18.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		0.00000	1,137,000	18.59	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										204,157.50	25	985
RAIN	On	19/09/2011	Foreign Exchange Future			13,922.07000	13,995.94000			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			1.05690	1.06220			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.07460	1.07980			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		163.00000	143,000	15.49	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		541.00000	574,000	15.49	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		76.00000	65,000	17.00	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		954.00000	996,000	17.00	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		346.00000	310,000	13.95	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		224.00000	241,000	13.95	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		369.00000	341,000	15.40	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		571.00000	595,000	15.40	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		233.00000	214,000	16.59	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		935.00000	968,000	16.59	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	Call		588.00000	550,000	14.34	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		290.00000	304,000	14.34	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							144,002,972.70	20,346	601,600
Total Options							0.00	0	198,149
Grand Total:							144,002,972.70	20,346	799,749