

Currency Derivatives Daily MTM Report

Daily summary for: 13/07/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.90540	6.95560			131,230,221.60	19,004	303,332
\$ / R	On	19/12/2011			6.99800	7.04850			594,830.00	85	47,307
\$ / R	On	19/03/2012			7.09350	7.14490			141,870.00	20	15,126
\$ / R	On	18/06/2012			7.19570	7.24830			0.00	0	2,000
\$ / R	On	17/09/2012			7.30170	7.35440			0.00	0	0
\$ / R	On	14/12/2012			7.40480	7.45720			0.00	0	0
\$ / R	On	12/12/2014			8.36780	8.41680			0.00	0	0
Total \$ / R Future									131,966,921.60	19,109	367,765
\$ / R	On	19/09/2011	8.05	Call		18.00000	15,000	21.82	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,112.00000	1,160,000	21.82	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		16.00000	14,000	22.13	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,160.00000	1,209,000	22.13	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		19.00000	17,000	21.51	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,063.00000	1,112,000	21.51	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		872.00000	919,000	20.27	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		28.00000	24,000	20.27	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		64.00000	55,000	17.79	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		508.00000	550,000	17.79	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		266.00000	232,000	14.79	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		110.00000	127,000	14.79	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		207.00000	177,000	14.69	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		151.00000	172,000	14.69	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		551.00000	594,000	18.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		57.00000	49,000	18.10	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		686.00000	731,000	19.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		42.00000	36,000	19.03	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		333.00000	296,000	14.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		77.00000	91,000	14.89	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		52.00000	63,000	14.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		408.00000	368,000	14.99	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		271.00000	305,000	15.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		127.00000	110,000	15.93	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,845.00000	2,895,000	27.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		1.00000	0,000	27.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		424.00000	464,000	17.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		80.00000	69,000	17.17	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		345.00000	382,000	16.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		101.00000	87,000	16.55	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		43.00000	52,000	15.04	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		449.00000	407,000	15.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		299.00000	263,000	14.84	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		93.00000	108,000	14.84	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		129.00000	149,000	14.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		235.00000	204,000	14.74	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		596.00000	639,000	18.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		52.00000	44,000	18.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		181.00000	157,000	15.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		175.00000	202,000	15.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		38.00000	32,000	19.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		732.00000	777,000	19.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		113.00000	98,000	16.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		307.00000	343,000	16.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		161.00000	140,000	15.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		205.00000	235,000	15.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		577.00000	532,000	15.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		21.00000	27,000	15.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		31.00000	26,000	19.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		825.00000	871,000	19.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,206.00000	1,156,000	16.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	1,000	16.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		90.00000	77,000	16.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		384.00000	422,000	16.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		46.00000	40,000	18.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		640.00000	685,000	18.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,156.00000	1,106,000	16.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	1,000	16.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		15.00000	13,000	22.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,209.00000	1,258,000	22.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,107.00000	1,057,000	15.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		1.00000	2,000	15.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		34.00000	29,000	19.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		778.00000	824,000	19.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		669.00000	622,000	15.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		13.00000	17,000	15.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,256.00000	1,206,000	16.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	1,000	16.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		143.00000	124,000	15.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		237.00000	269,000	15.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		370.00000	331,000	14.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		64.00000	76,000	14.94	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		0.00000	62,000	17.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		0.00000	507,000	17.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		187.00000	173,000	16.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		489.00000	525,000	16.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		175.00000	162,000	17.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		527.00000	564,000	17.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		200.00000	185,000	16.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		452.00000	487,000	16.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		152.00000	169,000	15.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		450.00000	417,000	15.23	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,035.00000	1,080,000	19.79	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	8.00	Call		83.00000	78,000	19.79	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		259.00000	283,000	15.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		307.00000	281,000	15.31	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		416.00000	450,000	16.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		214.00000	198,000	16.43	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		923.00000	877,000	15.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		25.00000	29,000	15.03	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		605.00000	644,000	17.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		153.00000	142,000	17.55	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		667.00000	626,000	15.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		69.00000	78,000	15.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		707.00000	666,000	15.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		59.00000	68,000	15.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		834.00000	790,000	15.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		36.00000	42,000	15.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		79.00000	73,000	20.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,081.00000	1,125,000	20.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,111.00000	1,062,000	15.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		13.00000	14,000	15.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		164.00000	151,000	17.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		566.00000	603,000	17.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		483.00000	449,000	15.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		135.00000	151,000	15.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		419.00000	387,000	15.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		171.00000	189,000	15.24	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	Call		93.00000	87,000	19.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		945.00000	989,000	19.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		119.00000	110,000	18.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		771.00000	812,000	18.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		389.00000	358,000	15.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		191.00000	210,000	15.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		791.00000	747,000	15.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		43.00000	49,000	15.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		749.00000	706,000	15.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		51.00000	58,000	15.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,063.00000	1,014,000	14.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		15.00000	16,000	14.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		105.00000	98,000	18.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		857.00000	900,000	18.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		135.00000	125,000	18.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		687.00000	727,000	18.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		553.00000	516,000	15.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		105.00000	118,000	15.18	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,208.00000	1,159,000	15.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		10.00000	11,000	15.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		418.00000	388,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		309.00000	331,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		394.00000	364,000	15.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		335.00000	357,000	15.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		444.00000	413,000	15.35	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	Put		285.00000	306,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		437.00000	406,000	15.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		292.00000	313,000	15.36	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		364.00000	339,000	15.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		369.00000	396,000	15.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		327.00000	305,000	15.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		432.00000	462,000	15.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		550.00000	515,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		205.00000	222,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		345.00000	321,000	15.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		400.00000	428,000	15.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		582.00000	545,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		187.00000	202,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		240.00000	223,000	17.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		645.00000	680,000	17.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		164.00000	152,000	18.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		969.00000	1,009,000	18.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		280.00000	260,000	16.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		535.00000	567,000	16.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		121.00000	113,000	19.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,276.00000	1,320,000	19.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		614.00000	577,000	15.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		169.00000	184,000	15.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		116.00000	108,000	19.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,321.00000	1,365,000	19.96	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		520.00000	486,000	15.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		225.00000	243,000	15.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		156.00000	145,000	18.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,011.00000	1,052,000	18.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		387.00000	358,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		342.00000	365,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		647.00000	609,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		152.00000	166,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		266.00000	247,000	16.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		571.00000	604,000	16.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		131.00000	122,000	19.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,186.00000	1,229,000	19.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		179.00000	167,000	18.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		884.00000	924,000	18.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		0.00000	381,000	15.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		0.00000	338,000	15.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		0.00000	643,000	15.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		0.00000	150,000	15.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		0.00000	175,000	17.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		0.00000	882,000	17.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		0.00000	139,000	18.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		0.00000	1,096,000	18.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		0.00000	159,000	18.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		0.00000	966,000	18.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		0.00000	128,000	19.23	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	8.15	Put		0.00000	1,185,000	19.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		0.00000	274,000	16.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		0.00000	531,000	16.33	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		439.00000	417,000	15.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		441.00000	471,000	15.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		420.00000	399,000	16.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		472.00000	503,000	16.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		461.00000	435,000	15.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		413.00000	439,000	15.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		582.00000	553,000	15.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		428.00000	451,000	15.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		559.00000	530,000	15.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		455.00000	478,000	15.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		606.00000	576,000	15.84	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		402.00000	424,000	15.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		482.00000	507,000	16.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		536.00000	509,000	16.04	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		496.00000	471,000	16.92	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		739.00000	766,000	16.92	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		481.00000	457,000	17.04	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		774.00000	802,000	17.04	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		512.00000	486,000	16.80	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		705.00000	731,000	16.80	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		956.00000	987,000	17.66	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		413.00000	392,000	17.66	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,080.00000	1,036,000	17.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,163.00000	1,168,000	17.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,063.00000	1,019,000	17.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,196.00000	1,201,000	17.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,097.00000	1,052,000	17.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,130.00000	1,134,000	17.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		848.00000	849,000	17.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,265.00000	1,217,000	17.02	0.00	0	200
Total \$ / R Option										0.00	0	162,349
Total \$ / R										131,966,921.60	19,109	530,114
\$ / R MAXOn	19/09/2011	Foreign Exchange Future		6.90540		6.95560				0.00	0	381
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		6.99800		7.04850				0.00	0	15
Total \$ / R MAXI Future										0.00	0	396
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		12,745.00000	11,022,000	15.93		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		27,185.00000	30,482,000	15.93		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		11,344.00000	9,791,000	16.24		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		30,784.00000	34,251,000	16.24		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		14,322.00000	12,413,000	15.62		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		23,762.00000	26,873,000	15.62		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		34,542.00000	38,165,000	16.55		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		10,102.00000	8,705,000	16.55		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		30,733.00000	28,101,000	15.31		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		25,883.00000	28,301,000	15.31		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		28,301.00000	26,190,000	15.53		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		28,451.00000	31,390,000	15.53		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		33,307.00000	30,535,000	15.29		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		23,457.00000	25,735,000	15.29		0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										0.00	0	446
£ / R	On 19/09/2011	Foreign Exchange Future			11.09630	11.05080				1,908,563.60	172	34,780
£ / R	On 19/12/2011	Foreign Exchange Future			11.23410	11.18810				280,852.50	25	9,453
£ / R	On 19/03/2012	Foreign Exchange Future			11.37640	11.33070				0.00	0	2,827
£ / R	On 18/06/2012	Foreign Exchange Future			11.52720	11.48080				0.00	0	0
Total £ / R Future										2,189,416.10	197	47,060
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		94.00000	105,000	13.24		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		543.00000	509,000	13.24		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		85.00000	94,000	13.39		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		584.00000	548,000	13.39		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Call		104.00000	116,000	13.10		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Put		503.00000	470,000	13.10		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Call		70.00000	77,000	13.68		0.00	0	8,945
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Put		669.00000	631,000	13.68		0.00	0	100
£ / R	On 19/09/2011	Foreign Exchange Option	12.10	Call		28.00000	31,000	14.99		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	12.10	Put		1,077.00000	1,035,000	14.99		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.00	Put		205.00000	188,000	12.23		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.00	Call		256.00000	284,000	12.23		0.00	0	3,455
£ / R	On 19/09/2011	Foreign Exchange Option	10.50	Call		610.00000	648,000	12.97		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	10.50	Put		59.00000	52,000	12.97		0.00	0	5,490

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	10.95	Call		285.00000	314,000	12.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		184.00000	168,000	12.30	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		321.00000	293,000	12.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		172.00000	189,000	12.37	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		347.00000	379,000	12.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		146.00000	133,000	12.45	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		258.00000	233,000	12.08	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		209.00000	229,000	12.08	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		189.00000	208,000	12.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		288.00000	262,000	12.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		42.00000	47,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		891.00000	851,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		57.00000	63,000	13.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		756.00000	717,000	13.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		51.00000	57,000	14.12	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		800.00000	761,000	14.12	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		156.00000	172,000	12.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		355.00000	326,000	12.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		416.00000	449,000	12.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		115.00000	103,000	12.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		63.00000	70,000	13.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		712.00000	674,000	13.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		46.00000	52,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		845.00000	806,000	14.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		489.00000	525,000	12.75	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	10.65	Put		88.00000	79,000	12.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		242.00000	256,000	14.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		704.00000	672,000	14.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		229.00000	243,000	14.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		741.00000	709,000	14.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		255.00000	270,000	14.27	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		667.00000	636,000	14.27	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		134.00000	142,000	15.50	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,146.00000	1,108,000	15.50	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		353.00000	373,000	13.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		465.00000	439,000	13.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		185.00000	196,000	14.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		897.00000	862,000	14.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		217.00000	230,000	14.58	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		779.00000	746,000	14.58	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		818.00000	854,000	13.28	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		130.00000	120,000	13.28	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		677.00000	710,000	13.35	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		189.00000	176,000	13.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		488.00000	507,000	14.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		607.00000	581,000	14.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		469.00000	488,000	14.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		638.00000	612,000	14.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		507.00000	527,000	14.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		576.00000	551,000	14.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		451.00000	470,000	14.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		670.00000	644,000	14.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		345.00000	359,000	15.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		914.00000	883,000	15.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		703.00000	730,000	14.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		372.00000	354,000	14.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		372.00000	387,000	15.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		841.00000	811,000	15.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		255.00000	265,000	15.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,224.00000	1,189,000	15.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		527.00000	548,000	14.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		546.00000	522,000	14.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		760.00000	789,000	14.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		329.00000	313,000	14.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		402.00000	418,000	14.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		771.00000	742,000	14.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		648.00000	674,000	14.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		417.00000	398,000	14.14	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		507.00000	524,000	14.96	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		876.00000	847,000	14.96	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		491.00000	508,000	15.03	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		910.00000	881,000	15.03	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		523.00000	541,000	14.88	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		842.00000	814,000	14.88	0.00	0	0
Total £ / R Option										0.00	0	22,300

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total £ / R											2,189,416.10	197	69,360
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08740	0.08750				0.00	0	12,348
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08860	0.08880				0.00	0	0
Total ¥ / R Future											0.00	0	12,348
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		784.00000	772,000	16.66		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		34.00000	32,000	16.66		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		187.00000	182,000	19.25		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		437.00000	442,000	19.25		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,752.00000	1,742,000	20.95		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	20.95		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	26.56		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,250.00000	1,141,260,000	26.56		0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,005.00000	987,000	19.18		0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		125.00000	127,000	19.18		0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		440.00000	431,000	21.18		0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		560.00000	571,000	21.18		0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,892.00000	1,871,000	18.88		0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		12.00000	11,000	18.88		0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	12,348
€ / R	On	19/09/2011	Foreign Exchange Future			9.76300	9.70140				13,863,460.00	1,420	58,476
€ / R	On	19/12/2011	Foreign Exchange Future			9.86890	9.80810				0.00	0	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			9.98010	9.92000				0.00	0	8,503
Total € / R Future											13,863,460.00	1,420	71,907

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	9.65	Call		212.00000	258,000	11.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		161.00000	145,000	11.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		185.00000	228,000	11.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		184.00000	165,000	11.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		241.00000	289,000	11.80	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		140.00000	126,000	11.80	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		244.00000	216,000	11.72	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		145.00000	179,000	11.72	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		729.00000	678,000	13.44	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		30.00000	41,000	13.44	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		456.00000	512,000	12.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		55.00000	49,000	12.25	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		45.00000	60,000	13.01	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		594.00000	547,000	13.01	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		87.00000	112,000	12.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		386.00000	349,000	12.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		16.00000	22,000	14.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		965.00000	909,000	14.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		378.00000	431,000	12.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		77.00000	68,000	12.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		20.00000	28,000	13.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		869.00000	815,000	13.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		18.00000	25,000	14.01	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		917.00000	862,000	14.01	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		0.00000	32,000	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	10.50	Put		0.00000	769,000	13.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		325.00000	365,000	12.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		317.00000	296,000	12.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		305.00000	340,000	12.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		347.00000	321,000	12.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		350.00000	391,000	12.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		292.00000	272,000	12.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		252.00000	283,000	13.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		444.00000	414,000	13.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		460.00000	507,000	12.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		202.00000	188,000	12.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		626.00000	678,000	12.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		118.00000	109,000	12.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		556.00000	606,000	12.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		148.00000	137,000	12.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		360.00000	388,000	13.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		540.00000	508,000	13.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		343.00000	370,000	13.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		573.00000	540,000	13.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		377.00000	406,000	13.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		507.00000	476,000	13.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		972.00000	1,023,000	12.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		102.00000	93,000	12.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		313.00000	338,000	13.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		643.00000	608,000	13.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		483.00000	523,000	13.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		363.00000	343,000	13.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,012.00000	1,063,000	12.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		92.00000	83,000	12.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		434.00000	472,000	13.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		414.00000	392,000	13.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		228.00000	247,000	14.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		908.00000	867,000	14.62	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										13,863,460.00	1,420	95,607
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.37430	7.30730			737,430.00	100	25,754
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.39180	7.32510			0.00	0	890
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.41440	7.34820			0.00	0	4
Total AU\$ / R Future										737,430.00	100	26,648
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		666.00000	731,000	13.58	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		9.00000	7,000	13.58	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		618.00000	682,000	13.35	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		11.00000	8,000	13.35	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		714.00000	779,000	13.81	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		7.00000	5,000	13.81	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		66.00000	87,000	11.01	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		259.00000	213,000	11.01	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		78.00000	103,000	10.80	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		221.00000	179,000	10.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		346.00000	405,000	11.98	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		39.00000	31,000	11.98	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		194.00000	243,000	11.07	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		87.00000	69,000	11.07	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		55.00000	73,000	11.22	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		298.00000	249,000	11.22	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		229.00000	281,000	11.30	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		72.00000	57,000	11.30	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		13.00000	17,000	12.90	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		656.00000	593,000	12.90	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		570.00000	634,000	13.13	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		13.00000	10,000	13.13	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		11.00000	15,000	13.11	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		704.00000	641,000	13.11	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		524.00000	587,000	12.90	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		17.00000	13,000	12.90	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		266.00000	321,000	11.52	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		59.00000	47,000	11.52	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		6.00000	9,000	13.74	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		849.00000	785,000	13.74	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		94.00000	122,000	10.59	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		187.00000	148,000	10.59	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		9.00000	12,000	13.32	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		752.00000	688,000	13.32	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		705.00000	765,000	12.00	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 19/12/2011 Foreign Exchange Option	6.65	Put		30.00000	23,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		662.00000	721,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		37.00000	29,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		750.00000	811,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		25.00000	19,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		158.00000	166,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		333.00000	274,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		225.00000	262,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		200.00000	170,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		320.00000	360,000	11.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		222.00000	196,000	11.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		293.00000	331,000	11.12	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		245.00000	217,000	11.12	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		348.00000	390,000	11.18	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		200.00000	176,000	11.18	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		247.00000	277,000	11.05	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		299.00000	263,000	11.05	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		512.00000	562,000	11.33	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		114.00000	98,000	11.33	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		139.00000	158,000	11.84	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		541.00000	494,000	11.84	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		228.00000	256,000	11.17	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		330.00000	292,000	11.17	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		476.00000	525,000	11.30	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		128.00000	111,000	11.30	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	6.20	Call		1,162.00000	1,227,000	12.64		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		14.00000	13,000	12.64		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								737,430.00	100	26,648
CAD/ R On 19/09/2011 Foreign Exchange Future			7.19670	7.16480				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.27760	7.24560				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		100.00000	113,000	11.13		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		185.00000	166,000	11.13		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		83.00000	96,000	11.32		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		218.00000	199,000	11.32		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		118.00000	134,000	10.95		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		153.00000	137,000	10.95		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		12.00000	15,000	13.15		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		647.00000	618,000	13.15		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		15.00000	18,000	12.96		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		600.00000	571,000	12.96		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Call		10.00000	12,000	13.33		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Put		695.00000	665,000	13.33		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Call		33.00000	39,000	12.23		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Put		418.00000	392,000	12.23		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	6.60	Call		576.00000	606,000	12.80		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	6.60	Put		11.00000	9,000	12.80		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	6.90	Call		311.00000	338,000	11.87		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		46.00000	41,000	11.87	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		7.00000	8,000	13.69	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		792.00000	761,000	13.69	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		222.00000	239,000	11.76	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		226.00000	211,000	11.76	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		202.00000	218,000	11.92	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		256.00000	240,000	11.92	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		248.00000	266,000	11.80	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		202.00000	188,000	11.80	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		103.00000	112,000	13.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		507.00000	484,000	13.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		514.00000	540,000	12.15	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		68.00000	62,000	12.15	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		113.00000	123,000	12.90	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		467.00000	445,000	12.90	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		476.00000	501,000	12.10	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		80.00000	73,000	12.10	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		167.00000	180,000	12.25	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		321.00000	302,000	12.25	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		438.00000	462,000	12.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		92.00000	84,000	12.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		151.00000	164,000	12.41	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		355.00000	336,000	12.41	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 19/09/2011 Foreign Exchange Future			0.03040	0.02610			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 19/09/2011 Foreign Exchange Future			0.10710	0.08740			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			8.39550	8.34970			419,775.00	50	910
CHF / R On 19/12/2011 Foreign Exchange Future			8.51670	8.47100			212,917.50	25	50
Total CHF / R Future							632,692.50	75	960
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		722.00000	768,000	15.99	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		22.00000	23,000	15.99	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		677.00000	723,000	15.95	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		27.00000	28,000	15.95	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		768.00000	814,000	16.04	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		18.00000	19,000	16.04	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		185.00000	219,000	15.29	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		235.00000	224,000	15.29	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		41.00000	54,000	17.29	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		741.00000	709,000	17.29	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		46.00000	60,000	17.14	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		696.00000	665,000	17.14	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		589.00000	635,000	15.85	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		39.00000	40,000	15.85	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		52.00000	67,000	16.99	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	8.95	Put		652.00000	622,000	16.99	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		74.00000	94,000	16.52	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		524.00000	499,000	16.52	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		66.00000	84,000	16.68	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		566.00000	539,000	16.68	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		36.00000	48,000	17.45	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		786.00000	753,000	17.45	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		26.00000	34,000	17.91	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		926.00000	889,000	17.91	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		547.00000	593,000	15.81	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		47.00000	48,000	15.81	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		417.00000	455,000	15.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		246.00000	238,000	15.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		391.00000	428,000	15.25	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		270.00000	261,000	15.25	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		444.00000	483,000	15.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		223.00000	216,000	15.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		323.00000	355,000	15.47	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		352.00000	338,000	15.47	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		502.00000	543,000	14.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		181.00000	176,000	14.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		670.00000	715,000	14.59	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		99.00000	98,000	14.59	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		303.00000	334,000	15.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		382.00000	367,000	15.62	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	8.90	Call		198.00000	221,000	16.68	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		627.00000	604,000	16.68	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		110.00000	124,000	18.21	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		1,039.00000	1,007,000	18.21	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		147.00000	165,000	17.45	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		826.00000	798,000	17.45	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		343.00000	378,000	15.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		322.00000	311,000	15.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		599.00000	643,000	14.73	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		128.00000	126,000	14.73	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		785.00000	831,000	14.37	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		64.00000	64,000	14.37	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		223.00000	249,000	16.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		552.00000	532,000	16.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		868.00000	914,000	14.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		47.00000	47,000	14.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		252.00000	280,000	16.07	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		481.00000	463,000	16.07	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		186.00000	208,000	16.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		665.00000	641,000	16.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		285.00000	315,000	15.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		414.00000	398,000	15.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		104.00000	118,000	18.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		1,083.00000	1,051,000	18.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		138.00000	156,000	17.60	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		867.00000	839,000	17.60	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							632,692.50	75	960
RAIN On 19/09/2011 Foreign Exchange Future			13,989.55000	13,985.50000			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			1.06750	1.07430			0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.08460	1.09160			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		177.00000	153,000	15.39	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		434.00000	478,000	15.39	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		78.00000	66,000	17.04	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		835.00000	891,000	17.04	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		393.00000	349,000	13.83	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		150.00000	174,000	13.83	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		399.00000	370,000	15.40	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		483.00000	524,000	15.40	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		248.00000	230,000	16.63	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		832.00000	884,000	16.63	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		643.00000	599,000	14.33	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		227.00000	253,000	14.33	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							149,389,920.20	20,901	571,370
Total Options							0.00	0	208,399
Grand Total:							149,389,920.20	20,901	779,769