

Currency Derivatives Daily MTM Report

Daily summary for: 14/07/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.93270	6.90540			111,588,739.20	16,096	303,405
\$ / R	On	19/12/2011			7.02500	6.99800			7,601,050.00	1,082	46,820
\$ / R	On	19/03/2012			7.12000	7.09350			14,240.00	2	15,124
\$ / R	On	18/06/2012			7.22130	7.19570			0.00	0	2,000
\$ / R	On	17/09/2012			7.32720	7.30170			0.00	0	0
\$ / R	On	14/12/2012			7.43050	7.40480			0.00	0	0
\$ / R	On	12/12/2014			8.39810	8.36780			0.00	0	0
Total \$ / R Future									119,204,029.20	17,180	367,349
\$ / R	On	19/09/2011	8.05	Call		15.00000	17,000	21.91	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,160.00000	1,134,000	21.91	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		14.00000	15,000	22.22	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,209.00000	1,182,000	22.22	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		17.00000	18,000	21.60	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,112.00000	1,085,000	21.60	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		919.00000	893,000	20.36	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		24.00000	26,000	20.36	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		55.00000	60,000	17.88	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		550.00000	527,000	17.88	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		232.00000	252,000	15.14	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		127.00000	119,000	15.14	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		177.00000	195,000	15.11	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		172.00000	162,000	15.11	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		594.00000	571,000	18.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		49.00000	54,000	18.19	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		731.00000	706,000	19.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		36.00000	39,000	19.12	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		296.00000	317,000	15.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		91.00000	84,000	15.18	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		63.00000	57,000	15.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		368.00000	390,000	15.22	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		305.00000	287,000	16.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		110.00000	120,000	16.02	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,895.00000	2,868,000	30.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	1,000	30.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		464.00000	442,000	17.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		69.00000	75,000	17.26	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		382.00000	362,000	16.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		87.00000	95,000	16.64	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		52.00000	46,000	15.23	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		407.00000	429,000	15.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		263.00000	283,000	15.16	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		108.00000	100,000	15.16	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		149.00000	140,000	15.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		204.00000	223,000	15.12	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		639.00000	615,000	18.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		44.00000	48,000	18.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		157.00000	170,000	15.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		202.00000	187,000	15.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		32.00000	35,000	19.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		777.00000	752,000	19.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		98.00000	107,000	16.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		343.00000	324,000	16.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		140.00000	152,000	15.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		235.00000	219,000	15.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		532.00000	556,000	15.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		27.00000	23,000	15.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		26.00000	29,000	20.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		871.00000	846,000	20.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,156.00000	1,183,000	16.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		1.00000	0,000	16.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		77.00000	85,000	16.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		422.00000	402,000	16.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		40.00000	43,000	18.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		685.00000	660,000	18.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,106.00000	1,133,000	16.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		1.00000	0,000	16.38	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		13.00000	14,000	22.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,258.00000	1,231,000	22.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,057.00000	1,084,000	16.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		2.00000	1,000	16.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		29.00000	32,000	19.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		824.00000	799,000	19.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		622.00000	647,000	15.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		17.00000	14,000	15.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,206.00000	1,233,000	17.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		1.00000	0,000	17.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		124.00000	135,000	15.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		269.00000	252,000	15.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		331.00000	353,000	15.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		76.00000	70,000	15.20	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		62.00000	67,000	17.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		507.00000	484,000	17.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		173.00000	183,000	16.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		525.00000	508,000	16.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		162.00000	171,000	17.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		564.00000	546,000	17.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		185.00000	195,000	16.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		487.00000	470,000	16.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		169.00000	160,000	15.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		417.00000	435,000	15.30	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,080.00000	1,057,000	19.83	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		78.00000	82,000	19.83	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		283.00000	270,000	15.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		281.00000	295,000	15.36	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		450.00000	434,000	16.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		198.00000	209,000	16.48	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		877.00000	903,000	15.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		29.00000	28,000	15.15	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		644.00000	625,000	17.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		142.00000	150,000	17.59	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		626.00000	649,000	15.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		78.00000	74,000	15.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		666.00000	689,000	15.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		68.00000	64,000	15.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		790.00000	814,000	15.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		42.00000	39,000	15.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		73.00000	78,000	20.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,125.00000	1,103,000	20.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,062.00000	1,088,000	15.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		14.00000	13,000	15.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		151.00000	160,000	17.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		603.00000	585,000	17.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		449.00000	468,000	15.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		151.00000	143,000	15.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		387.00000	405,000	15.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		189.00000	180,000	15.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		87.00000	92,000	19.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		989.00000	967,000	19.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		110.00000	116,000	18.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		812.00000	791,000	18.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		358.00000	375,000	15.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		210.00000	200,000	15.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		747.00000	771,000	15.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		49.00000	46,000	15.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		706.00000	730,000	15.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		58.00000	55,000	15.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,014.00000	1,041,000	15.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		16.00000	16,000	15.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		98.00000	103,000	18.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		900.00000	878,000	18.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		125.00000	132,000	18.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		727.00000	707,000	18.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		516.00000	536,000	15.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		118.00000	111,000	15.26	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,159.00000	1,185,000	15.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		11.00000	10,000	15.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		388.00000	404,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		331.00000	320,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		364.00000	380,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		357.00000	346,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		413.00000	429,000	15.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		306.00000	295,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		406.00000	422,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		313.00000	302,000	15.45	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		339.00000	354,000	15.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		396.00000	384,000	15.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		305.00000	318,000	16.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		462.00000	448,000	16.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		515.00000	534,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		222.00000	214,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		321.00000	336,000	15.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		428.00000	416,000	15.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		545.00000	565,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		202.00000	195,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		223.00000	234,000	17.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		680.00000	664,000	17.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		152.00000	159,000	18.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		1,009.00000	989,000	18.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		260.00000	272,000	16.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		567.00000	552,000	16.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		113.00000	118,000	19.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,320.00000	1,298,000	19.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		577.00000	597,000	15.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		184.00000	177,000	15.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		108.00000	113,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,365.00000	1,343,000	20.02	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		486.00000	504,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		243.00000	234,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		145.00000	152,000	18.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,052.00000	1,032,000	18.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		358.00000	373,000	15.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		365.00000	353,000	15.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		609.00000	630,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		166.00000	160,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		247.00000	259,000	16.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		604.00000	589,000	16.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		122.00000	128,000	19.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,229.00000	1,208,000	19.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		167.00000	175,000	18.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		924.00000	905,000	18.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		381.00000	397,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		338.00000	327,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		643.00000	664,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		150.00000	144,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		175.00000	183,000	18.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		882.00000	863,000	18.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		139.00000	146,000	18.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		1,096.00000	1,076,000	18.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		159.00000	167,000	18.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		966.00000	947,000	18.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		128.00000	134,000	19.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,185.00000	1,164,000	19.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		274.00000	287,000	16.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		531.00000	517,000	16.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		417.00000	429,000	15.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		471.00000	458,000	15.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		399.00000	411,000	16.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		503.00000	490,000	16.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		435.00000	448,000	15.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		439.00000	427,000	15.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		553.00000	566,000	15.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		451.00000	439,000	15.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		530.00000	543,000	15.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		478.00000	466,000	15.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		576.00000	589,000	15.82	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		424.00000	412,000	15.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		507.00000	494,000	16.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		509.00000	521,000	16.01	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		471.00000	482,000	16.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		766.00000	752,000	16.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		457.00000	467,000	17.02	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		802.00000	787,000	17.02	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		486.00000	497,000	16.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		731.00000	717,000	16.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		987.00000	970,000	17.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		392.00000	400,000	17.63	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		1,036.00000	1,051,000	17.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,168.00000	1,153,000	17.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,019.00000	1,035,000	17.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,201.00000	1,187,000	17.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,052.00000	1,068,000	17.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,134.00000	1,120,000	17.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		849.00000	836,000	16.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,217.00000	1,234,000	16.99	0.00	0	200
Total \$ / R Option										0.00	0	162,349
Total \$ / R										119,204,029.20	17,180	529,698
\$ / R MAXOn	19/09/2011	Foreign Exchange Future			6.93270	6.90540				0.00	0	381
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			7.02500	6.99800				0.00	0	15
Total \$ / R MAXI Future										0.00	0	396
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call		11,022.00000	11,987,000	16.02		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		30,482.00000	28,717,000	16.02		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		9,791.00000	10,662,000	16.33		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		34,251.00000	32,392,000	16.33		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		12,413.00000	13,481,000	15.71		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		26,873.00000	25,211,000	15.71		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		38,165.00000	36,219,000	16.64		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		8,705.00000	9,489,000	16.64		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		28,101.00000	29,527,000	15.36		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		28,301.00000	27,027,000	15.36		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		26,190.00000	27,539,000	15.58		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		31,390.00000	30,039,000	15.58		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		30,535.00000	32,045,000	15.35		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		25,735.00000	24,545,000	15.35		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			11.16170	11.09630				7,411,368.80	664	34,424
£ / R	On 19/12/2011	Foreign Exchange Future			11.29940	11.23410				1,355,928.00	120	9,418
£ / R	On 19/03/2012	Foreign Exchange Future			11.44080	11.37640				457,632.00	40	2,832
£ / R	On 18/06/2012	Foreign Exchange Future			11.59060	11.52720				0.00	0	0
Total £ / R Future										9,224,928.80	824	46,674
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		105.00000	126,000	13.46		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		509.00000	464,000	13.46		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		94.00000	114,000	13.60		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		548.00000	502,000	13.60		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Call		116.00000	138,000	13.32		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Put		470.00000	426,000	13.32		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Call		77.00000	94,000	13.88		0.00	0	8,945
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Put		631.00000	582,000	13.88		0.00	0	100
£ / R	On 19/09/2011	Foreign Exchange Option	12.10	Call		31.00000	39,000	15.16		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	12.10	Put		1,035.00000	977,000	15.16		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.00	Put		188.00000	167,000	12.67		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.00	Call		284.00000	329,000	12.67		0.00	0	3,455
£ / R	On 19/09/2011	Foreign Exchange Option	10.50	Call		648.00000	707,000	13.36		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	10.50	Put		52.00000	45,000	13.36		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		314.00000	361,000	12.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		168.00000	149,000	12.74	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		293.00000	260,000	12.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		189.00000	222,000	12.61	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		379.00000	429,000	12.88	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		133.00000	117,000	12.88	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		233.00000	209,000	12.53	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		229.00000	271,000	12.53	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		208.00000	244,000	12.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		262.00000	232,000	12.47	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		47.00000	57,000	14.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		851.00000	795,000	14.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		63.00000	77,000	14.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		717.00000	665,000	14.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		57.00000	70,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		761.00000	708,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		172.00000	203,000	12.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		326.00000	291,000	12.75	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		449.00000	503,000	13.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		103.00000	91,000	13.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		70.00000	85,000	14.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		674.00000	623,000	14.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		52.00000	63,000	14.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		806.00000	751,000	14.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		525.00000	581,000	13.15	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		79.00000	69,000	13.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		256.00000	273,000	14.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		672.00000	624,000	14.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		243.00000	259,000	14.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		709.00000	660,000	14.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		270.00000	288,000	14.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		636.00000	589,000	14.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		142.00000	151,000	15.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,108.00000	1,052,000	15.26	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		373.00000	397,000	13.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		439.00000	398,000	13.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		196.00000	208,000	14.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		862.00000	809,000	14.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		230.00000	245,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		746.00000	696,000	14.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		854.00000	903,000	13.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		120.00000	104,000	13.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		710.00000	754,000	13.21	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		176.00000	155,000	13.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		507.00000	533,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		581.00000	542,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		488.00000	513,000	14.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		612.00000	572,000	14.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		527.00000	556,000	14.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		551.00000	515,000	14.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		470.00000	494,000	14.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		644.00000	603,000	14.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		359.00000	377,000	15.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		883.00000	836,000	15.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		730.00000	769,000	14.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		354.00000	328,000	14.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		387.00000	407,000	14.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		811.00000	766,000	14.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		265.00000	278,000	15.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,189.00000	1,137,000	15.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		548.00000	580,000	14.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		522.00000	489,000	14.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		789.00000	830,000	14.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		313.00000	289,000	14.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		418.00000	440,000	14.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		742.00000	699,000	14.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		674.00000	711,000	14.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		398.00000	370,000	14.09	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		524.00000	548,000	14.84	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		847.00000	807,000	14.84	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		508.00000	531,000	14.92	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		881.00000	840,000	14.92	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		541.00000	565,000	14.77	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		814.00000	774,000	14.77	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											9,224,928.80	824	68,974
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08760	0.08740				0.00	0	12,348
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08880	0.08860				0.00	0	0
Total ¥ / R Future											0.00	0	12,348
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		772.00000	791,000	16.96		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		32.00000	31,000	16.96		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		182.00000	193,000	19.64		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		442.00000	433,000	19.64		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,742.00000	1,762,000	21.30		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	21.30		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	25.58		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,260.00000	1,141,240,000	25.58		0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		987.00000	1,001,000	19.11		0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		127.00000	121,000	19.11		0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		431.00000	439,000	21.20		0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		571.00000	559,000	21.20		0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,871.00000	1,890,000	18.71		0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		11.00000	10,000	18.71		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			9.79610	9.76300				1,684,929.20	172	58,424
€ / R	On	19/12/2011	Foreign Exchange Future			9.90180	9.86890				0.00	0	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			10.01230	9.98010				0.00	0	8,503
Total € / R Future											1,684,929.20	172	71,855

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		258.00000	283,000	12.12	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		145.00000	137,000	12.12	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		228.00000	253,000	12.07	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		165.00000	157,000	12.07	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		289.00000	315,000	12.17	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		126.00000	119,000	12.17	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		216.00000	202,000	11.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		179.00000	198,000	11.97	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		678.00000	651,000	13.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		41.00000	47,000	13.65	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		512.00000	541,000	12.48	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		49.00000	45,000	12.48	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		60.00000	68,000	13.23	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		547.00000	522,000	13.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		112.00000	125,000	12.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		349.00000	329,000	12.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		22.00000	25,000	14.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		909.00000	879,000	14.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		431.00000	460,000	12.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		68.00000	64,000	12.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		28.00000	32,000	14.07	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		815.00000	786,000	14.07	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		25.00000	29,000	14.21	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		862.00000	833,000	14.21	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		32.00000	37,000	13.93	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		769.00000	741,000	13.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		365.00000	385,000	12.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		296.00000	283,000	12.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		340.00000	360,000	12.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		321.00000	308,000	12.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		391.00000	412,000	12.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		272.00000	260,000	12.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		283.00000	297,000	13.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		414.00000	395,000	13.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		507.00000	530,000	12.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		188.00000	178,000	12.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		678.00000	704,000	12.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		109.00000	102,000	12.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		606.00000	631,000	12.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		137.00000	129,000	12.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		388.00000	404,000	13.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		508.00000	492,000	13.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		370.00000	386,000	13.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		540.00000	524,000	13.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		406.00000	423,000	13.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		476.00000	461,000	13.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,023.00000	1,051,000	12.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		93.00000	89,000	12.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		338.00000	352,000	13.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		608.00000	590,000	13.83	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		523.00000	543,000	13.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		343.00000	331,000	13.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,063.00000	1,092,000	12.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		83.00000	80,000	12.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		472.00000	491,000	13.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		392.00000	379,000	13.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		247.00000	257,000	14.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		867.00000	845,000	14.65	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										1,684,929.20	172	95,555
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.37890	7.37430			1,593,842.40	216	25,754
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.39730	7.39180			1,479,460.00	200	690
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.41870	7.41440			0.00	0	4
Total AU\$ / R Future										3,073,302.40	416	26,448
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		731.00000	735,000	13.61	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		7.00000	6,000	13.61	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		682.00000	687,000	13.37	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		8.00000	8,000	13.37	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		779.00000	784,000	13.85	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		5.00000	5,000	13.85	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		87.00000	87,000	10.95	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		213.00000	208,000	10.95	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		103.00000	103,000	10.74	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		179.00000	174,000	10.74	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		405.00000	408,000	11.96	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		31.00000	29,000	11.96	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		243.00000	245,000	11.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		69.00000	66,000	11.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		73.00000	73,000	11.16	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		249.00000	244,000	11.16	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		281.00000	283,000	11.26	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		57.00000	54,000	11.26	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		17.00000	17,000	12.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		593.00000	588,000	12.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		634.00000	639,000	13.14	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		10.00000	10,000	13.14	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		15.00000	14,000	13.06	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		641.00000	635,000	13.06	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		587.00000	591,000	12.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		13.00000	12,000	12.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		321.00000	323,000	11.49	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		47.00000	44,000	11.49	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		9.00000	8,000	13.70	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		785.00000	779,000	13.70	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		122.00000	123,000	10.53	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		148.00000	144,000	10.53	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		12.00000	12,000	13.28	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		688.00000	683,000	13.28	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		765.00000	770,000	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		23.00000	23,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		721.00000	725,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		29.00000	28,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		811.00000	816,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		19.00000	19,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		166.00000	168,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		274.00000	271,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		262.00000	264,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		170.00000	167,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		360.00000	362,000	11.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		196.00000	193,000	11.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		331.00000	333,000	11.11	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		217.00000	214,000	11.11	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		390.00000	393,000	11.18	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		176.00000	174,000	11.18	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		277.00000	279,000	11.05	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		263.00000	260,000	11.05	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		562.00000	565,000	11.35	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		98.00000	96,000	11.35	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		158.00000	159,000	11.83	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		494.00000	490,000	11.83	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		256.00000	258,000	11.16	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		292.00000	289,000	11.16	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		525.00000	528,000	11.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		111.00000	109,000	11.31	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		1,227.00000	1,231,000	12.67	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		13.00000	12,000	12.67	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							3,073,302.40	416	26,448
CAD/ R On 19/09/2011 Foreign Exchange Future			7.22380	7.19670			0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.30490	7.27760			0.00	0	0
Total CAD/ R Future							0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		113.00000	122,000	10.90	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		166.00000	148,000	10.90	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		96.00000	103,000	11.07	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		199.00000	179,000	11.07	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		134.00000	144,000	10.72	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		137.00000	120,000	10.72	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		15.00000	15,000	12.86	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		618.00000	591,000	12.86	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		18.00000	19,000	12.68	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		571.00000	545,000	12.68	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Call		12.00000	13,000	13.04	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Put		665.00000	639,000	13.04	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Call		39.00000	41,000	11.97	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Put		392.00000	367,000	11.97	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	6.60	Call		606.00000	631,000	12.66	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	6.60	Put		9.00000	7,000	12.66	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	6.90	Call		338.00000	358,000	11.69	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		41.00000	34,000	11.69	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		8.00000	9,000	13.39	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		761.00000	735,000	13.39	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		239.00000	254,000	11.81	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		211.00000	199,000	11.81	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		218.00000	228,000	11.77	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		240.00000	223,000	11.77	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		266.00000	282,000	11.85	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		188.00000	177,000	11.85	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		112.00000	118,000	12.95	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		484.00000	463,000	12.95	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		540.00000	562,000	12.16	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		62.00000	57,000	12.16	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		123.00000	130,000	12.78	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		445.00000	425,000	12.78	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		501.00000	522,000	12.12	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		73.00000	67,000	12.12	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		180.00000	189,000	12.10	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		302.00000	284,000	12.10	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		462.00000	483,000	12.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		84.00000	78,000	12.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		164.00000	172,000	12.27	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		336.00000	317,000	12.27	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			0.02800	0.03040			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			0.13670	0.10710			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			8.47120	8.39550			169,424.00	20	930
CHF / R On 19/12/2011 Foreign Exchange Future			8.59300	8.51670			0.00	0	50
Total CHF / R Future							169,424.00	20	980
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		768.00000	839,000	16.26	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		23.00000	18,000	16.26	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		723.00000	793,000	16.22	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		28.00000	22,000	16.22	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		814.00000	886,000	16.29	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		19.00000	15,000	16.29	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		219.00000	265,000	15.77	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		224.00000	194,000	15.77	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		54.00000	69,000	17.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		709.00000	648,000	17.55	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		60.00000	77,000	17.40	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		665.00000	606,000	17.40	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		635.00000	703,000	16.16	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		40.00000	32,000	16.16	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		67.00000	85,000	17.25	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		622.00000	564,000	17.25	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		94.00000	117,000	16.79	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		499.00000	446,000	16.79	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		84.00000	106,000	16.95	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		539.00000	485,000	16.95	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		48.00000	62,000	17.70	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		753.00000	691,000	17.70	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		34.00000	44,000	18.15	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		889.00000	823,000	18.15	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		593.00000	660,000	16.13	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		48.00000	39,000	16.13	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		455.00000	507,000	15.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		238.00000	214,000	15.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		428.00000	479,000	15.46	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		261.00000	236,000	15.46	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		483.00000	537,000	15.31	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		216.00000	194,000	15.31	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		355.00000	400,000	15.69	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		338.00000	307,000	15.69	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		543.00000	600,000	15.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		176.00000	157,000	15.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		715.00000	779,000	14.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		98.00000	86,000	14.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		334.00000	377,000	15.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		367.00000	334,000	15.77	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		221.00000	250,000	16.74	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		604.00000	557,000	16.74	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		124.00000	142,000	18.23	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		1,007.00000	949,000	18.23	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		165.00000	188,000	17.49	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		798.00000	745,000	17.49	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		378.00000	425,000	15.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		311.00000	282,000	15.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		643.00000	704,000	14.92	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		126.00000	111,000	14.92	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		831.00000	899,000	14.54	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		64.00000	56,000	14.54	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		249.00000	281,000	16.44	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		532.00000	488,000	16.44	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		914.00000	984,000	14.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		47.00000	41,000	14.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		280.00000	315,000	16.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		463.00000	422,000	16.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		208.00000	236,000	16.89	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		641.00000	593,000	16.89	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		315.00000	354,000	15.85	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		398.00000	361,000	15.85	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		118.00000	134,000	18.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		1,051.00000	991,000	18.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		156.00000	177,000	17.64	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		839.00000	784,000	17.64	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							169,424.00	20	980
RAIN On 19/09/2011 Foreign Exchange Future			14,044.94000	13,989.55000			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			1.07310	1.06750			0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.09000	1.08460			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		153.00000	171,000	15.37	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		478.00000	440,000	15.37	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		66.00000	75,000	17.04	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		891.00000	844,000	17.04	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		349.00000	384,000	13.87	0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		174.00000	153,000	13.87	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		370.00000	394,000	15.39	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		524.00000	494,000	15.39	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		230.00000	245,000	16.60	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		884.00000	845,000	16.60	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		599.00000	634,000	14.35	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		253.00000	234,000	14.35	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							133,356,613.60	18,612	570,336
Total Options							0.00	0	208,399
Grand Total:							133,356,613.60	18,612	778,735