

Currency Derivatives Daily MTM Report

Daily summary for: 15/07/2011

Contract Details		Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On 19/09/2011			6.96920	6.93270			108,879,811.60	15,623	300,932
\$ / R	On 19/12/2011			7.06210	7.02500			7,033,851.60	996	47,018
\$ / R	On 19/03/2012			7.15730	7.12000			1,316,943.20	184	15,114
\$ / R	On 18/06/2012			7.25910	7.22130			1,248,565.20	172	2,000
\$ / R	On 17/09/2012			7.36510	7.32720			0.00	0	0
\$ / R	On 14/12/2012			7.46820	7.43050			0.00	0	0
\$ / R	On 12/12/2014			8.43500	8.39810			0.00	0	0
Total \$ / R Future								118,479,171.60	16,975	365,064
\$ / R	On 19/09/2011	8.05	Call		17.00000	18,000	21.78	0.00	0	0
\$ / R	On 19/09/2011	8.05	Put		1,134.00000	1,099,000	21.78	0.00	0	0
\$ / R	On 19/09/2011	8.10	Call		15.00000	16,000	22.09	0.00	0	0
\$ / R	On 19/09/2011	8.10	Put		1,182.00000	1,147,000	22.09	0.00	0	0
\$ / R	On 19/09/2011	8.00	Call		18.00000	19,000	21.47	0.00	0	3,000
\$ / R	On 19/09/2011	8.00	Put		1,085.00000	1,050,000	21.47	0.00	0	0
\$ / R	On 19/09/2011	7.80	Put		893.00000	859,000	20.22	0.00	0	0
\$ / R	On 19/09/2011	7.80	Call		26.00000	28,000	20.22	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		60.00000	66,000	17.74	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		527.00000	497,000	17.74	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		252.00000	273,000	15.08	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		119.00000	104,000	15.08	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		195.00000	213,000	14.99	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		162.00000	144,000	14.99	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		571.00000	540,000	18.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		54.00000	59,000	18.05	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		706.00000	673,000	18.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		39.00000	42,000	18.98	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		317.00000	342,000	15.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		84.00000	73,000	15.17	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		57.00000	50,000	15.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		390.00000	419,000	15.26	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		287.00000	262,000	15.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		120.00000	131,000	15.88	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,868.00000	2,832,000	27.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		1.00000	1,000	27.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		442.00000	413,000	17.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		75.00000	82,000	17.12	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		362.00000	335,000	16.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		95.00000	104,000	16.50	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		46.00000	40,000	15.30	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		429.00000	459,000	15.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		283.00000	307,000	15.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		100.00000	88,000	15.12	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		140.00000	123,000	15.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		223.00000	242,000	15.03	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		615.00000	584,000	18.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		48.00000	53,000	18.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		170.00000	186,000	14.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		187.00000	167,000	14.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		35.00000	38,000	19.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		752.00000	719,000	19.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		107.00000	117,000	16.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		324.00000	298,000	16.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		152.00000	166,000	15.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		219.00000	197,000	15.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		556.00000	589,000	15.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		23.00000	20,000	15.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		29.00000	31,000	19.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		846.00000	812,000	19.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,183.00000	1,220,000	17.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	1,000	17.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		85.00000	92,000	16.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		402.00000	373,000	16.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		43.00000	47,000	18.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		660.00000	628,000	18.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,133.00000	1,170,000	16.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	1,000	16.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		14.00000	15,000	22.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,231.00000	1,196,000	22.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,084.00000	1,120,000	16.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	16.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		32.00000	35,000	19.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		799.00000	766,000	19.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		647.00000	681,000	15.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		14.00000	12,000	15.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,233.00000	1,270,000	17.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	1,000	17.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		135.00000	147,000	15.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		252.00000	228,000	15.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		353.00000	380,000	15.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		70.00000	61,000	15.21	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		67.00000	74,000	17.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		484.00000	455,000	17.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		183.00000	193,000	16.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		508.00000	481,000	16.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		171.00000	181,000	17.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		546.00000	519,000	17.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		195.00000	207,000	16.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		470.00000	445,000	16.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		160.00000	148,000	15.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		435.00000	460,000	15.33	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,057.00000	1,024,000	19.69	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		82.00000	86,000	19.69	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		270.00000	254,000	15.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		295.00000	316,000	15.43	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		434.00000	409,000	16.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		209.00000	221,000	16.35	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		903.00000	936,000	15.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		28.00000	24,000	15.07	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		625.00000	596,000	17.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		150.00000	158,000	17.46	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		649.00000	678,000	15.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		74.00000	66,000	15.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		689.00000	719,000	15.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		64.00000	57,000	15.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		814.00000	847,000	15.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		39.00000	35,000	15.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		78.00000	82,000	19.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,103.00000	1,070,000	19.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,088.00000	1,124,000	15.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		13.00000	12,000	15.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		160.00000	169,000	17.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		585.00000	557,000	17.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		468.00000	493,000	15.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		143.00000	131,000	15.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		405.00000	429,000	15.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		180.00000	167,000	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	19/12/2011	Foreign Exchange Option	7.90	Call		92.00000	97,000	19.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		967.00000	935,000	19.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		116.00000	123,000	18.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		791.00000	761,000	18.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		375.00000	398,000	15.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		200.00000	186,000	15.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		771.00000	803,000	15.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		46.00000	41,000	15.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		730.00000	761,000	15.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		55.00000	49,000	15.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,041.00000	1,076,000	15.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		16.00000	14,000	15.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		103.00000	109,000	18.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		878.00000	847,000	18.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		132.00000	139,000	17.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		707.00000	677,000	17.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		536.00000	564,000	15.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		111.00000	102,000	15.26	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,185.00000	1,221,000	15.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		10.00000	9,000	15.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		404.00000	425,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		320.00000	304,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		380.00000	400,000	15.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		346.00000	329,000	15.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		429.00000	451,000	15.45	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		295.00000	280,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		422.00000	444,000	15.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		302.00000	287,000	15.46	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		354.00000	370,000	15.58	3,034,000.00	8,200	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		384.00000	363,000	15.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		318.00000	333,000	15.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		448.00000	426,000	15.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		534.00000	558,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		214.00000	201,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		336.00000	351,000	15.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		416.00000	394,000	15.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		565.00000	590,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		195.00000	183,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		234.00000	244,000	17.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		664.00000	637,000	17.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		159.00000	166,000	18.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		989.00000	959,000	18.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		272.00000	285,000	16.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		552.00000	528,000	16.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		118.00000	123,000	19.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,298.00000	1,266,000	19.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		597.00000	622,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		177.00000	165,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		113.00000	118,000	19.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,343.00000	1,311,000	19.90	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		504.00000	528,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		234.00000	221,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		152.00000	159,000	18.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,032.00000	1,002,000	18.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		373.00000	393,000	15.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		353.00000	336,000	15.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		630.00000	656,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		160.00000	149,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		259.00000	270,000	16.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		589.00000	563,000	16.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		128.00000	134,000	19.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,208.00000	1,177,000	19.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		175.00000	183,000	18.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		905.00000	876,000	18.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		397.00000	418,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		327.00000	311,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		664.00000	691,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		144.00000	134,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		183.00000	191,000	17.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		863.00000	834,000	17.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		146.00000	152,000	18.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		1,076.00000	1,045,000	18.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		167.00000	174,000	18.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		947.00000	917,000	18.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		134.00000	139,000	19.18	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		1,164.00000	1,132,000	19.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		287.00000	300,000	16.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		517.00000	493,000	16.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		429.00000	444,000	15.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		458.00000	435,000	15.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		411.00000	425,000	15.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		490.00000	466,000	15.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		448.00000	467,000	15.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		427.00000	408,000	15.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		566.00000	585,000	15.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		439.00000	420,000	15.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		543.00000	562,000	15.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		466.00000	447,000	15.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		589.00000	610,000	15.76	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		412.00000	395,000	15.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		494.00000	475,000	15.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		521.00000	540,000	15.97	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		482.00000	497,000	16.83	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		752.00000	729,000	16.83	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		467.00000	481,000	16.95	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		787.00000	763,000	16.95	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		497.00000	513,000	16.71	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		717.00000	695,000	16.71	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		970.00000	945,000	17.56	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		400.00000	413,000	17.56	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		1,051.00000	1,073,000	17.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,153.00000	1,138,000	17.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,035.00000	1,056,000	17.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,187.00000	1,171,000	17.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,068.00000	1,090,000	17.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,120.00000	1,105,000	17.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		836.00000	823,000	17.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,234.00000	1,258,000	17.01	0.00	0	200
Total \$ / R Option										3,034,000.00	8,200	166,449
Total \$ / R										121,513,171.60	25,175	531,513
\$ / R MAXOn	19/09/2011	Foreign Exchange Future			6.96920	6.93270				0.00	0	381
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			7.06210	7.02500				0.00	0	15
Total \$ / R MAXI Future										0.00	0	396
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			11,987.00000	13,116,000	15.88	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			28,717.00000	26,196,000	15.88	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			10,662.00000	11,668,000	16.19	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put			32,392.00000	29,748,000	16.19	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call			13,481.00000	14,746,000	15.57	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put			25,211.00000	22,826,000	15.57	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put			36,219.00000	33,463,000	16.50	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call			9,489.00000	10,383,000	16.50	0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call			29,527.00000	31,595,000	15.43	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put			27,027.00000	25,385,000	15.43	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call			27,539.00000	29,132,000	15.46	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		30,039.00000	27,922,000	15.46	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		32,045.00000	34,200,000	15.41	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		24,545.00000	22,990,000	15.41	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			11.22470	11.16170			2,233,715.30	199	34,366
£ / R	On 19/12/2011	Foreign Exchange Future			11.36360	11.29940			454,544.00	40	9,388
£ / R	On 19/03/2012	Foreign Exchange Future			11.50580	11.44080			0.00	0	2,832
£ / R	On 18/06/2012	Foreign Exchange Future			11.65880	11.59060			0.00	0	0
Total £ / R Future									2,688,259.30	239	46,586
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		126.00000	145,000	13.47	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		464.00000	420,000	13.47	0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		114.00000	132,000	13.61	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		502.00000	457,000	13.61	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Call		138.00000	159,000	13.33	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Put		426.00000	384,000	13.33	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Call		94.00000	108,000	13.89	0.00	0	8,945
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Put		582.00000	533,000	13.89	0.00	0	100
£ / R	On 19/09/2011	Foreign Exchange Option	12.10	Call		39.00000	45,000	15.15	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	12.10	Put		977.00000	920,000	15.15	0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.00	Put		167.00000	147,000	12.90	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.00	Call		329.00000	372,000	12.90	0.00	0	3,455
£ / R	On 19/09/2011	Foreign Exchange Option	10.50	Call		707.00000	763,000	13.59	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	10.50	Put		45.00000	38,000	13.59	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		361.00000	405,000	12.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		149.00000	130,000	12.97	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		260.00000	228,000	12.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		222.00000	253,000	12.63	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		429.00000	477,000	13.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		117.00000	102,000	13.11	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		209.00000	184,000	12.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		271.00000	309,000	12.76	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		244.00000	280,000	12.70	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		232.00000	205,000	12.70	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		57.00000	67,000	14.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		795.00000	742,000	14.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		77.00000	89,000	14.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		665.00000	614,000	14.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		70.00000	81,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		708.00000	656,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		203.00000	231,000	12.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		291.00000	256,000	12.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		503.00000	553,000	13.24	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		91.00000	78,000	13.24	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		85.00000	98,000	14.03	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		623.00000	573,000	14.03	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		63.00000	73,000	14.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		751.00000	698,000	14.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		581.00000	634,000	13.38	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	10.65	Put		69.00000	59,000	13.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		273.00000	291,000	13.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		624.00000	577,000	13.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		259.00000	276,000	14.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		660.00000	612,000	14.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		288.00000	307,000	13.81	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		589.00000	543,000	13.81	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		151.00000	160,000	15.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,052.00000	996,000	15.04	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		397.00000	426,000	13.28	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		398.00000	362,000	13.28	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		208.00000	222,000	14.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		809.00000	758,000	14.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		245.00000	261,000	14.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		696.00000	647,000	14.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		903.00000	953,000	13.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		104.00000	89,000	13.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		754.00000	799,000	13.10	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		155.00000	135,000	13.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		533.00000	564,000	14.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		542.00000	508,000	14.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		513.00000	541,000	14.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		572.00000	535,000	14.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		556.00000	589,000	14.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		515.00000	483,000	14.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		494.00000	521,000	14.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		603.00000	565,000	14.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		377.00000	398,000	14.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		836.00000	792,000	14.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		769.00000	809,000	14.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		328.00000	303,000	14.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		407.00000	430,000	14.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		766.00000	724,000	14.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		278.00000	294,000	15.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,137.00000	1,088,000	15.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		580.00000	613,000	14.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		489.00000	457,000	14.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		830.00000	872,000	13.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		289.00000	266,000	13.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		440.00000	464,000	14.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		699.00000	658,000	14.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		711.00000	750,000	14.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		370.00000	344,000	14.05	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		548.00000	571,000	14.67	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		807.00000	762,000	14.67	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		531.00000	554,000	14.75	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		840.00000	795,000	14.75	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		565.00000	589,000	14.59	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		774.00000	730,000	14.59	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											2,688,259.30	239	68,886
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08820	0.08760				0.00	0	12,348
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08940	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		791.00000	844,000	16.79		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		31.00000	24,000	16.79		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		193.00000	211,000	19.34		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		433.00000	391,000	19.34		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,762.00000	1,821,000	21.51		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		2.00000	1,000	21.51		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	25.41		0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,240.00000	1,141,180,000	25.41		0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,001.00000	1,048,000	19.03		0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		121.00000	108,000	19.03		0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		439.00000	464,000	21.04		0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		559.00000	524,000	21.04		0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,890.00000	1,948,000	18.57		0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		10.00000	8,000	18.57		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			9.82440	9.79610				2,760,656.40	281	58,474
€ / R	On	19/12/2011	Foreign Exchange Future			9.93100	9.90180				0.00	0	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			10.04170	10.01230				0.00	0	8,503
Total € / R Future											2,760,656.40	281	71,905

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		283.00000	298,000	12.05	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		137.00000	124,000	12.05	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		253.00000	267,000	11.98	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		157.00000	143,000	11.98	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		315.00000	332,000	12.12	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		119.00000	108,000	12.12	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		202.00000	186,000	11.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		198.00000	210,000	11.85	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		651.00000	626,000	13.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		47.00000	50,000	13.55	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		541.00000	564,000	12.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		45.00000	40,000	12.51	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		68.00000	72,000	13.12	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		522.00000	498,000	13.12	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		125.00000	133,000	12.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		329.00000	309,000	12.42	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		25.00000	26,000	14.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		879.00000	852,000	14.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		460.00000	481,000	12.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		64.00000	57,000	12.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		32.00000	34,000	13.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		786.00000	760,000	13.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		29.00000	30,000	14.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		833.00000	806,000	14.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		37.00000	39,000	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	19/09/2011	Foreign Exchange Option	10.50	Put		741.00000	715,000	13.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		385.00000	399,000	12.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		283.00000	268,000	12.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		360.00000	373,000	12.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		308.00000	292,000	12.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		412.00000	427,000	12.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		260.00000	246,000	12.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		297.00000	308,000	13.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		395.00000	377,000	13.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		530.00000	548,000	12.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		178.00000	167,000	12.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		704.00000	726,000	12.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		102.00000	95,000	12.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		631.00000	651,000	12.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		129.00000	120,000	12.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		404.00000	414,000	13.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		492.00000	472,000	13.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		386.00000	396,000	13.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		524.00000	504,000	13.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		423.00000	434,000	13.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		461.00000	442,000	13.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,051.00000	1,073,000	12.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		89.00000	81,000	12.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		352.00000	361,000	13.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		590.00000	569,000	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	19/03/2012	Foreign Exchange Option	9.80	Call		543.00000	558,000	13.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		331.00000	316,000	13.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,092.00000	1,117,000	12.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		80.00000	75,000	12.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		491.00000	506,000	13.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		379.00000	364,000	13.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		257.00000	264,000	14.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		845.00000	822,000	14.55	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										2,760,656.40	281	95,605
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.36110	7.37890			0.00	0	25,754
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.38080	7.39730			0.00	0	690
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.40510	7.41870			0.00	0	4
Total AU\$ / R Future										0.00	0	26,448
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		735.00000	717,000	13.56	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		6.00000	6,000	13.56	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		687.00000	669,000	13.33	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		8.00000	8,000	13.33	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		784.00000	766,000	13.79	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		5.00000	5,000	13.79	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		87.00000	80,000	11.01	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		208.00000	219,000	11.01	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		103.00000	96,000	10.79	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		174.00000	185,000	10.79	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		408.00000	392,000	11.96	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		29.00000	31,000	11.96	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		245.00000	232,000	11.05	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		66.00000	71,000	11.05	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		73.00000	67,000	11.22	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		244.00000	256,000	11.22	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		283.00000	269,000	11.27	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		54.00000	58,000	11.27	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		17.00000	16,000	12.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		588.00000	605,000	12.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		639.00000	621,000	13.11	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		10.00000	10,000	13.11	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		14.00000	13,000	13.16	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		635.00000	652,000	13.16	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		591.00000	574,000	12.88	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		12.00000	13,000	12.88	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		323.00000	308,000	11.50	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		44.00000	47,000	11.50	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		8.00000	8,000	13.81	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		779.00000	797,000	13.81	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		123.00000	114,000	10.58	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		144.00000	153,000	10.58	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		12.00000	11,000	13.38	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		683.00000	700,000	13.38	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		770.00000	755,000	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	24,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		725.00000	710,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		28.00000	29,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		816.00000	800,000	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		168.00000	160,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		271.00000	279,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		264.00000	254,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		167.00000	173,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		362.00000	354,000	11.18	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		193.00000	199,000	11.18	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		333.00000	325,000	11.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		214.00000	220,000	11.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		393.00000	384,000	11.20	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		174.00000	179,000	11.20	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		279.00000	273,000	11.10	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		260.00000	268,000	11.10	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		565.00000	554,000	11.33	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		96.00000	99,000	11.33	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		159.00000	154,000	11.86	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		490.00000	499,000	11.86	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		258.00000	252,000	11.21	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		289.00000	297,000	11.21	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		528.00000	518,000	11.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		109.00000	113,000	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		1,231.00000	1,218,000	12.59	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		12.00000	13,000	12.59	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							0.00	0	26,448
CAD/ R On 19/09/2011 Foreign Exchange Future			7.27410	7.22380			0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.35600	7.30490			0.00	0	0
Total CAD/ R Future							0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		122.00000	144,000	10.67	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		148.00000	120,000	10.67	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		103.00000	122,000	10.85	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		179.00000	148,000	10.85	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		144.00000	173,000	10.84	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		120.00000	99,000	10.84	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		15.00000	19,000	12.65	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		591.00000	545,000	12.65	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		19.00000	23,000	12.47	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		545.00000	499,000	12.47	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Call		13.00000	15,000	12.83	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Put		639.00000	591,000	12.83	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Call		41.00000	49,000	11.75	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Put		367.00000	325,000	11.75	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	6.60	Call		631.00000	680,000	12.88	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	6.60	Put		7.00000	6,000	12.88	0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	6.90	Call		358.00000	401,000	11.86	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		34.00000	27,000	11.86	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		9.00000	10,000	13.19	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		735.00000	686,000	13.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		254.00000	283,000	11.82	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		199.00000	177,000	11.82	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		228.00000	255,000	11.78	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		223.00000	199,000	11.78	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		282.00000	312,000	11.86	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		177.00000	156,000	11.86	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		118.00000	130,000	12.74	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		463.00000	424,000	12.74	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		562.00000	604,000	12.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		57.00000	48,000	12.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		130.00000	143,000	12.58	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		425.00000	387,000	12.58	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		522.00000	563,000	12.14	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		67.00000	57,000	12.14	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		189.00000	209,000	11.91	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		284.00000	253,000	11.91	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		483.00000	523,000	12.10	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		78.00000	67,000	12.10	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		172.00000	190,000	12.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		317.00000	284,000	12.08	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			0.02620	0.02800			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			0.14580	0.13670			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			8.54410	8.47120			68,352.80	8	922
CHF / R On 19/12/2011 Foreign Exchange Future			8.66740	8.59300			0.00	0	50
Total CHF / R Future							68,352.80	8	972
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		839.00000	906,000	16.09	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		18.00000	12,000	16.09	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		793.00000	860,000	16.08	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		22.00000	16,000	16.08	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		886.00000	954,000	16.11	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		15.00000	10,000	16.11	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		265.00000	307,000	15.88	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		194.00000	163,000	15.88	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		69.00000	81,000	17.35	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		648.00000	587,000	17.35	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		77.00000	90,000	17.19	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		606.00000	546,000	17.19	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		703.00000	768,000	16.05	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		32.00000	24,000	16.05	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		85.00000	100,000	17.04	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		564.00000	506,000	17.04	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		117.00000	137,000	16.59	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		446.00000	393,000	16.59	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		106.00000	124,000	16.74	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		485.00000	430,000	16.74	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		62.00000	72,000	17.50	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		691.00000	628,000	17.50	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		44.00000	52,000	17.95	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		823.00000	758,000	17.95	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		660.00000	723,000	16.04	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		39.00000	29,000	16.04	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		507.00000	551,000	15.13	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		214.00000	184,000	15.13	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		479.00000	520,000	15.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		236.00000	203,000	15.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		537.00000	582,000	15.05	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		194.00000	165,000	15.05	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		400.00000	436,000	15.43	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		307.00000	269,000	15.43	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		600.00000	649,000	14.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		157.00000	132,000	14.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		779.00000	836,000	14.53	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		86.00000	69,000	14.53	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		377.00000	411,000	15.50	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		334.00000	294,000	15.50	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		250.00000	272,000	16.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		557.00000	505,000	16.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		142.00000	153,000	17.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		949.00000	886,000	17.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		188.00000	204,000	17.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		745.00000	687,000	17.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		425.00000	463,000	15.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		282.00000	246,000	15.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		704.00000	758,000	14.68	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		111.00000	91,000	14.68	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		899.00000	961,000	14.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		56.00000	44,000	14.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		281.00000	305,000	16.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		488.00000	438,000	16.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		984.00000	1,049,000	14.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		41.00000	32,000	14.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		315.00000	343,000	15.80	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		422.00000	376,000	15.80	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		236.00000	256,000	16.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		593.00000	539,000	16.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		354.00000	386,000	15.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		361.00000	319,000	15.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		134.00000	145,000	18.05	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		991.00000	928,000	18.05	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		177.00000	192,000	17.30	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		784.00000	725,000	17.30		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								68,352.80	8	972
RAIN On 19/09/2011 Foreign Exchange Future			14,107.37000	14,044.94000				0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Future			1.07850	1.07310				0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.09540	1.09000				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		171.00000	188,000	15.28		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		440.00000	403,000	15.28		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		75.00000	82,000	16.96		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		844.00000	797,000	16.96		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		384.00000	418,000	13.85		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		153.00000	133,000	13.85		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		394.00000	417,000	15.33		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		494.00000	463,000	15.33		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		245.00000	260,000	16.51		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		845.00000	806,000	16.51		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		634.00000	669,000	14.32		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		234.00000	215,000	14.32		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							123,996,440.10	17,503	568,005
Total Options							3,034,000.00	8,200	212,499
Grand Total:							127,030,440.10	25,703	780,504