

Currency Derivatives Daily MTM Report

Daily summary for: 20/07/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/09/2011 Foreign Exchange Future			6.95280	6.99150			102,588,564.00	14,755	293,016
\$ / R On 19/12/2011 Foreign Exchange Future			7.04570	7.08460			3,945,592.00	560	46,593
\$ / R On 19/03/2012 Foreign Exchange Future			7.14120	7.18040			178,530.00	25	16,114
\$ / R On 18/06/2012 Foreign Exchange Future			7.24170	7.28210			0.00	0	2,000
\$ / R On 17/09/2012 Foreign Exchange Future			7.34690	7.38770			0.00	0	0
\$ / R On 14/12/2012 Foreign Exchange Future			7.45000	7.49050			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			8.42120	8.45870			0.00	0	0
Total \$ / R Future							106,712,686.00	15,340	357,723
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		16.00000	15,000	22.02	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		1,075.00000	1,112,000	22.02	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Call		15.00000	13,000	22.33	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Put		1,124.00000	1,160,000	22.33	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		18.00000	16,000	21.70	0.00	0	3,000
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		1,027.00000	1,063,000	21.70	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Put		835.00000	871,000	20.44	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Call		26.00000	24,000	20.44	0.00	0	15,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Call		64.00000	58,000	17.92	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		473.00000	505,000	17.92	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		285.00000	258,000	15.24	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		94.00000	105,000	15.24	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		222.00000	199,000	15.13	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		131.00000	146,000	15.13	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		516.00000	548,000	18.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		57.00000	51,000	18.23	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		649.00000	683,000	19.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		40.00000	36,000	19.18	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		356.00000	326,000	15.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		65.00000	73,000	15.35	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		44.00000	49,000	15.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		435.00000	402,000	15.46	366,624.00	912	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		241.00000	266,000	16.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		132.00000	119,000	16.02	108,528.00	912	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,809.00000	2,847,000	28.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	28.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		390.00000	420,000	17.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		81.00000	73,000	17.29	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		312.00000	340,000	16.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		103.00000	93,000	16.66	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		35.00000	40,000	15.52	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		476.00000	443,000	15.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		320.00000	291,000	15.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		79.00000	88,000	15.30	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		112.00000	124,000	15.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		253.00000	227,000	15.19	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		560.00000	593,000	18.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		51.00000	46,000	18.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		194.00000	172,000	15.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		153.00000	169,000	15.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		36.00000	33,000	19.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		695.00000	730,000	19.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		117.00000	106,000	16.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		276.00000	303,000	16.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		168.00000	153,000	15.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		177.00000	200,000	15.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		609.00000	573,000	15.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		18.00000	20,000	15.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		29.00000	26,000	20.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		788.00000	823,000	20.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,242.00000	1,203,000	17.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		1.00000	0,000	17.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		92.00000	83,000	16.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		351.00000	380,000	16.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		45.00000	41,000	18.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		604.00000	638,000	18.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,192.00000	1,153,000	17.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		1.00000	0,000	17.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		13.00000	12,000	22.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,172.00000	1,209,000	22.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,142.00000	1,104,000	16.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	16.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		32.00000	29,000	19.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		741.00000	776,000	19.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		702.00000	665,000	15.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		11.00000	12,000	15.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,292.00000	1,253,000	17.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		1.00000	0,000	17.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		149.00000	135,000	15.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		208.00000	232,000	15.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		395.00000	363,000	15.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		54.00000	60,000	15.41	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		72.00000	65,000	17.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		431.00000	462,000	17.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		21.00000	19,000	21.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		930.00000	966,000	21.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		195.00000	184,000	16.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		460.00000	488,000	16.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		182.00000	172,000	17.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		497.00000	526,000	17.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		209.00000	197,000	16.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		424.00000	451,000	16.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		138.00000	150,000	15.40	0.00	0	0

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\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		473.00000	446,000	15.40	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,000.00000	1,035,000	19.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		85.00000	81,000	19.80	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		240.00000	258,000	15.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		325.00000	304,000	15.51	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		389.00000	415,000	16.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		224.00000	211,000	16.43	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		956.00000	920,000	15.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		21.00000	24,000	15.15	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		574.00000	604,000	17.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		159.00000	150,000	17.55	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		695.00000	663,000	15.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		60.00000	67,000	15.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		736.00000	703,000	15.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		51.00000	57,000	15.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		865.00000	830,000	15.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		30.00000	34,000	15.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		81.00000	76,000	20.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,046.00000	1,080,000	20.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,146.00000	1,108,000	15.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		11.00000	12,000	15.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		170.00000	160,000	17.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		535.00000	564,000	17.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		507.00000	479,000	15.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		122.00000	133,000	15.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		441.00000	415,000	15.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		156.00000	169,000	15.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		96.00000	91,000	19.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		911.00000	945,000	19.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		123.00000	116,000	18.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		738.00000	770,000	18.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		410.00000	385,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		175.00000	189,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		821.00000	787,000	15.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		36.00000	41,000	15.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		778.00000	745,000	15.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		43.00000	49,000	15.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,097.00000	1,060,000	15.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		12.00000	14,000	15.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		108.00000	102,000	18.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		823.00000	856,000	18.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		139.00000	132,000	18.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		654.00000	686,000	18.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		578.00000	549,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		93.00000	103,000	15.34	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,243.00000	1,205,000	15.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		8.00000	9,000	15.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		102.00000	96,000	19.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		867.00000	900,000	19.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		435.00000	413,000	15.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		291.00000	308,000	15.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		410.00000	389,000	15.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		316.00000	334,000	15.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		462.00000	439,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		268.00000	284,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		454.00000	432,000	15.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		274.00000	291,000	15.51	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		379.00000	359,000	15.62	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		349.00000	368,000	15.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		337.00000	322,000	15.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		407.00000	431,000	15.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		571.00000	545,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		191.00000	204,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		356.00000	340,000	15.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		376.00000	399,000	15.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		603.00000	576,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		173.00000	185,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		246.00000	235,000	17.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		616.00000	644,000	17.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		167.00000	160,000	18.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		937.00000	969,000	18.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		288.00000	275,000	16.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		508.00000	534,000	16.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		123.00000	117,000	19.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,243.00000	1,276,000	19.78	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	6.70	Call		636.00000	608,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		156.00000	167,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		118.00000	113,000	19.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,288.00000	1,322,000	19.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		540.00000	515,000	15.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		210.00000	224,000	15.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		159.00000	152,000	18.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		979.00000	1,011,000	18.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		403.00000	382,000	15.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		323.00000	341,000	15.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		670.00000	642,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		140.00000	151,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		273.00000	261,000	16.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		543.00000	570,000	16.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		133.00000	128,000	19.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,153.00000	1,187,000	19.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		183.00000	175,000	18.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		853.00000	884,000	18.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		428.00000	406,000	15.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		298.00000	315,000	15.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		706.00000	677,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		126.00000	136,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		192.00000	184,000	17.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		812.00000	843,000	17.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		152.00000	146,000	18.87	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	8.05	Put		1,022.00000	1,055,000	18.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		175.00000	167,000	18.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		895.00000	926,000	18.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		139.00000	133,000	19.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,109.00000	1,142,000	19.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		303.00000	290,000	16.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		473.00000	499,000	16.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		320.00000	305,000	16.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		440.00000	464,000	16.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		510.00000	486,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		230.00000	245,000	15.43	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		453.00000	433,000	15.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		421.00000	441,000	15.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		431.00000	415,000	15.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		449.00000	473,000	15.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		476.00000	456,000	15.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		394.00000	414,000	15.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		595.00000	574,000	15.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		407.00000	427,000	15.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		571.00000	551,000	15.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		433.00000	454,000	15.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		620.00000	598,000	15.81	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		382.00000	401,000	15.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		460.00000	481,000	16.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		548.00000	528,000	16.02	0.00	0	11,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		501.00000	486,000	16.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		711.00000	736,000	16.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		485.00000	471,000	16.98	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		745.00000	771,000	16.98	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		517.00000	502,000	16.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		677.00000	702,000	16.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		926.00000	953,000	17.59	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		416.00000	403,000	17.59	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,078.00000	1,060,000	17.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,119.00000	1,139,000	17.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,061.00000	1,043,000	17.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,152.00000	1,172,000	17.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,095.00000	1,077,000	17.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,086.00000	1,106,000	17.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		806.00000	823,000	16.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,265.00000	1,244,000	16.96	0.00	0	200
Total \$ / R Option										475,152.00	1,824	166,449
Total \$ / R										107,187,838.00	17,164	524,172
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				6.95280	6.99150			0.00	0	417
\$ / R MAXOn	19/12/2011	Foreign Exchange Future				7.04570	7.08460			0.00	0	15
Total \$ / R MAXI Future										0.00	0	432
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			13,210.00000	11,931,000	16.02	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			24,060.00000	26,651,000	16.02	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			11,691.00000	10,550,000	16.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		27,541.00000	30,270,000	16.34		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		14,923.00000	13,492,000	15.71		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		20,773.00000	23,212,000	15.71		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		31,198.00000	34,053,000	16.66		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		10,348.00000	9,333,000	16.66		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		32,512.00000	30,369,000	15.51		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		24,052.00000	25,799,000	15.51		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		29,984.00000	27,948,000	15.53		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		26,524.00000	28,378,000	15.53		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		35,183.00000	32,932,000	15.49		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		21,723.00000	23,362,000	15.49		0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										0.00	0	482
£ / R	On 19/09/2011	Foreign Exchange Future			11.21060	11.29600				13,856,301.60	1,236	31,459
£ / R	On 19/12/2011	Foreign Exchange Future			11.34910	11.43550				113,491.00	10	9,409
£ / R	On 19/03/2012	Foreign Exchange Future			11.49200	11.58020				0.00	0	2,832
£ / R	On 18/06/2012	Foreign Exchange Future			11.64220	11.73280				0.00	0	0
Total £ / R Future										13,969,792.60	1,246	43,700
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		162.00000	134,000	13.65		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		366.00000	423,000	13.65		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		147.00000	121,000	13.80		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		401.00000	460,000	13.80		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Call		178.00000	148,000	13.51		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Put		332.00000	387,000	13.51		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		121.00000	99,000	14.09	51,480.00	520	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		475.00000	538,000	14.09	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		50.00000	40,000	15.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		854.00000	929,000	15.39	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		122.00000	146,000	13.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		418.00000	357,000	13.07	185,640.00	520	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		825.00000	748,000	13.79	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		29.00000	37,000	13.79	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		454.00000	390,000	13.14	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		108.00000	129,000	13.14	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		195.00000	228,000	12.79	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		291.00000	239,000	12.79	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		529.00000	461,000	13.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		83.00000	100,000	13.29	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		155.00000	184,000	12.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		351.00000	295,000	12.93	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		320.00000	266,000	12.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		174.00000	205,000	12.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		74.00000	60,000	14.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		678.00000	749,000	14.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		99.00000	81,000	14.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		553.00000	620,000	14.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		90.00000	73,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		594.00000	662,000	14.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		263.00000	218,000	12.93	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	11.25	Put		217.00000	257,000	12.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		609.00000	538,000	13.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		63.00000	77,000	13.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		110.00000	90,000	14.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		514.00000	579,000	14.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		81.00000	66,000	14.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		635.00000	705,000	14.67	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		693.00000	619,000	13.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		47.00000	58,000	13.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		322.00000	289,000	14.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		537.00000	590,000	14.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		305.00000	274,000	14.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		570.00000	625,000	14.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		339.00000	305,000	14.18	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		504.00000	556,000	14.18	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		178.00000	159,000	15.40	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		943.00000	1,010,000	15.40	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		472.00000	423,000	13.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		337.00000	374,000	13.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		246.00000	220,000	14.79	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		711.00000	771,000	14.79	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		289.00000	260,000	14.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		604.00000	661,000	14.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,016.00000	944,000	13.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		81.00000	95,000	13.39	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	10.70	Call		859.00000	791,000	13.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		124.00000	142,000	13.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		602.00000	554,000	14.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		472.00000	512,000	14.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		577.00000	531,000	14.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		497.00000	539,000	14.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		627.00000	578,000	14.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		447.00000	486,000	14.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		554.00000	510,000	14.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		524.00000	568,000	14.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		422.00000	389,000	14.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		742.00000	797,000	14.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		856.00000	797,000	14.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		276.00000	305,000	14.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		455.00000	421,000	14.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		675.00000	729,000	14.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		311.00000	286,000	15.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,031.00000	1,094,000	15.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		653.00000	602,000	14.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		423.00000	460,000	14.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		921.00000	859,000	13.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		241.00000	267,000	13.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		492.00000	454,000	14.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		612.00000	662,000	14.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		794.00000	737,000	14.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		314.00000	345,000	14.09	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		605.00000	566,000	14.83	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		722.00000	774,000	14.83	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		586.00000	548,000	14.91	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		753.00000	806,000	14.91	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		624.00000	584,000	14.76	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		691.00000	742,000	14.76	0.00	0	0
Total £ / R Option										237,120.00	1,040	22,300
Total £ / R										14,206,912.60	2,286	66,000
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08820	0.08860			0.00	0	12,444
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08940	0.08990			0.00	0	0
Total ¥ / R Future										0.00	0	12,444
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		877.00000	839,000	16.64	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		17.00000	19,000	16.64	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		212.00000	196,000	19.08	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		352.00000	376,000	19.08	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,861.00000	1,821,000	21.75	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	21.75	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	28.45	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,140.00000	1,141,180,000	28.45	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,086.00000	1,042,000	18.96	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		96.00000	102,000	18.96	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		480.00000	453,000	20.89	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		490.00000	513,000	20.89	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	0.07	Call		1,998.00000	1,948,000	18.72	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		8.00000	8,000	18.72	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,444
€ / R	On	19/09/2011	Foreign Exchange Future			9.85430	9.90450			25,808,411.70	2,619	60,571
€ / R	On	19/12/2011	Foreign Exchange Future			9.96050	10.01230			0.00	0	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			10.07240	10.12540			0.00	0	8,503
Total € / R Future										25,808,411.70	2,619	74,002
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		351.00000	313,000	12.17	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		97.00000	109,000	12.17	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		317.00000	280,000	12.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		113.00000	126,000	12.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		388.00000	347,000	12.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		84.00000	93,000	12.23	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		150.00000	166,000	11.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		254.00000	220,000	11.97	118,800.00	540	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		555.00000	594,000	13.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		59.00000	48,000	13.45	25,920.00	540	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		634.00000	587,000	12.62	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		30.00000	33,000	12.62	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		86.00000	72,000	13.03	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		432.00000	468,000	13.03	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		157.00000	135,000	12.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		253.00000	281,000	12.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		31.00000	25,000	14.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		777.00000	821,000	14.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		547.00000	501,000	12.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		43.00000	47,000	12.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		40.00000	32,000	13.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		686.00000	728,000	13.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		35.00000	28,000	14.01	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		731.00000	774,000	14.01	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		45.00000	37,000	13.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		641.00000	683,000	13.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		446.00000	412,000	12.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		234.00000	252,000	12.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		418.00000	385,000	12.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		256.00000	275,000	12.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		475.00000	440,000	12.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		213.00000	230,000	12.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		342.00000	315,000	13.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		330.00000	355,000	13.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		604.00000	564,000	12.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		142.00000	154,000	12.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		790.00000	745,000	12.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		78.00000	85,000	12.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		712.00000	669,000	12.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		100.00000	109,000	12.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		455.00000	424,000	13.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		430.00000	452,000	13.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		435.00000	405,000	13.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		460.00000	483,000	13.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		479.00000	446,000	13.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		404.00000	424,000	13.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,150.00000	1,099,000	12.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		75.00000	77,000	12.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		398.00000	369,000	13.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		523.00000	547,000	13.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		612.00000	574,000	13.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		287.00000	302,000	13.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,194.00000	1,143,000	12.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		69.00000	71,000	12.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		556.00000	520,000	13.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		331.00000	348,000	13.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		291.00000	267,000	14.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		766.00000	795,000	14.47	0.00	0	0
Total € / R Option										144,720.00	1,080	23,700
Total € / R										25,953,131.70	3,699	97,702
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.41090	7.42920			2,223,270.00	300	25,354
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.42730	7.44680			0.00	0	690
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.45090	7.47030			0.00	0	4
Total AU\$ / R Future										2,223,270.00	300	26,048
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		784.00000	766,000	14.29	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		5.00000	5,000	14.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		735.00000	717,000	14.06	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		6.00000	6,000	14.06	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		833.00000	815,000	14.52	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		4.00000	4,000	14.52	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		105.00000	98,000	11.32	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		176.00000	187,000	11.32	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		124.00000	116,000	11.10	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		145.00000	155,000	11.10	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		453.00000	437,000	12.70	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		24.00000	26,000	12.70	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		284.00000	270,000	11.79	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		55.00000	59,000	11.79	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		88.00000	82,000	11.54	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		209.00000	221,000	11.54	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		324.00000	310,000	12.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		45.00000	49,000	12.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		21.00000	19,000	13.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		542.00000	558,000	13.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		687.00000	669,000	13.84	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		8.00000	8,000	13.84	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		17.00000	16,000	13.51	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		588.00000	605,000	13.51	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		639.00000	621,000	13.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		10.00000	10,000	13.61	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	7.10	Call		366.00000	350,000	12.25	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		37.00000	39,000	12.25	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		10.00000	9,000	14.16	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		731.00000	748,000	14.16	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		146.00000	137,000	10.89	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		117.00000	126,000	10.89	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		14.00000	13,000	13.72	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		635.00000	652,000	13.72	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		814.00000	796,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		17.00000	19,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		769.00000	751,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		22.00000	24,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		861.00000	842,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		14.00000	15,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		187.00000	177,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		240.00000	250,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		291.00000	278,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		144.00000	151,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		398.00000	385,000	11.39	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		178.00000	184,000	11.39	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		368.00000	355,000	11.37	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		198.00000	204,000	11.37	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		429.00000	415,000	11.40	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		159.00000	164,000	11.40	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		312.00000	300,000	11.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		242.00000	249,000	11.34	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		606.00000	590,000	11.49	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		86.00000	89,000	11.49	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		176.00000	170,000	11.97	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		456.00000	469,000	11.97	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		287.00000	275,000	11.32	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		267.00000	274,000	11.32	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		568.00000	553,000	11.47	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		98.00000	102,000	11.47	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,282.00000	1,263,000	12.89	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		12.00000	12,000	12.89	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										2,223,270.00	300	26,048
CAD/ R	On	19/09/2011	Foreign Exchange Future			7.33370	7.34680			0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.41620	7.42840			0.00	0	0
Total CAD/ R Future										0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		193.00000	185,000	11.68	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		96.00000	101,000	11.68	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		163.00000	155,000	11.54	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		116.00000	121,000	11.54	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		226.00000	217,000	11.82	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		79.00000	83,000	11.82	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		26.00000	25,000	13.04	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		479.00000	491,000	13.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		32.00000	30,000	12.86	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		435.00000	446,000	12.86	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		22.00000	20,000	13.22	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		525.00000	536,000	13.22	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		68.00000	64,000	12.13	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		271.00000	280,000	12.13	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		751.00000	738,000	13.50	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		4.00000	4,000	13.50	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		468.00000	455,000	12.66	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		21.00000	21,000	12.66	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		15.00000	14,000	13.58	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		618.00000	630,000	13.58	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		328.00000	320,000	12.05	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		150.00000	154,000	12.05	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		297.00000	290,000	12.01	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		169.00000	174,000	12.01	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		360.00000	352,000	12.09	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		132.00000	136,000	12.09	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		152.00000	148,000	12.76	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		374.00000	382,000	12.76	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		667.00000	657,000	12.41	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		39.00000	41,000	12.41	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		167.00000	162,000	12.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		339.00000	346,000	12.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		625.00000	614,000	12.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		47.00000	48,000	12.37	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		242.00000	236,000	11.93	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		214.00000	220,000	11.93	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		583.00000	573,000	12.33	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		55.00000	57,000	12.33	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		220.00000	215,000	12.09	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		242.00000	249,000	12.09	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										0.00	0	0
CF CANDO	On	19/09/2011	Foreign Exchange Future			0.02750	0.02420			0.00	0	22,388
Total CF CANDO CAAD Future										0.00	0	22,388
Total CF CANDO CAAD										0.00	0	22,388
CF CANDO	On	19/09/2011	Foreign Exchange Future			0.14130	0.15470			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			8.48180	8.53720			0.00	0	922
CHF / R	On	19/12/2011	Foreign Exchange Future			8.60330	8.66030			0.00	0	50
Total CHF / R Future										0.00	0	972
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		901.00000	843,000	15.63	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		14.00000	11,000	15.63	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		854.00000	796,000	15.59	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		17.00000	14,000	15.59	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		949.00000	891,000	15.67	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		12.00000	9,000	15.67	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	8.40	Call		295.00000	250,000	15.02	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		158.00000	168,000	15.02	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		73.00000	56,000	16.80	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		586.00000	624,000	16.80	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		82.00000	63,000	16.63	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		545.00000	581,000	16.63	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		762.00000	704,000	15.51	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		25.00000	22,000	15.51	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		92.00000	71,000	16.46	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		505.00000	539,000	16.46	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		128.00000	101,000	15.95	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		391.00000	419,000	15.95	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		114.00000	89,000	16.12	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		427.00000	457,000	16.12	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		66.00000	49,000	16.97	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		629.00000	667,000	16.97	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		47.00000	34,000	17.47	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		760.00000	802,000	17.47	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		717.00000	659,000	15.47	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		30.00000	27,000	15.47	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		540.00000	495,000	14.74	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		180.00000	192,000	14.74	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		510.00000	466,000	14.83	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		200.00000	213,000	14.83	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		572.00000	525,000	14.66	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	8.25	Put		162.00000	172,000	14.66	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		426.00000	386,000	15.09	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		266.00000	283,000	15.09	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		639.00000	590,000	14.49	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		129.00000	137,000	14.49	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		827.00000	773,000	14.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		67.00000	70,000	14.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		400.00000	362,000	15.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		290.00000	309,000	15.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		260.00000	236,000	16.20	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		500.00000	533,000	16.20	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		144.00000	130,000	17.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		884.00000	927,000	17.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		193.00000	174,000	16.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		683.00000	721,000	16.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		452.00000	411,000	15.00	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		242.00000	258,000	15.00	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		748.00000	696,000	14.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		88.00000	93,000	14.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		952.00000	896,000	13.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		42.00000	43,000	13.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		293.00000	266,000	15.89	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		433.00000	463,000	15.89	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,042.00000	983,000	13.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		32.00000	30,000	13.63	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	8.70	Call		331.00000	301,000	15.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		371.00000	398,000	15.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		245.00000	222,000	16.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		535.00000	569,000	16.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		376.00000	339,000	15.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		316.00000	336,000	15.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		136.00000	123,000	17.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		926.00000	970,000	17.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		182.00000	164,000	17.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		722.00000	761,000	17.15	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	972
RAIN	On	19/09/2011	Foreign Exchange Future			14,111.78000	14,186.25000			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			1.07610	1.08150			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.09230	1.09780			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		188.00000	170,000	15.37	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		373.00000	409,000	15.37	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		79.00000	71,000	17.06	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		764.00000	810,000	17.06	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		431.00000	394,000	13.93	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		116.00000	133,000	13.93	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		420.00000	395,000	15.34	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		442.00000	472,000	15.34	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		258.00000	243,000	16.53	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		780.00000	820,000	16.53	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		679.00000	642,000	14.34	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		201.00000	219,000	14.34	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							148,714,160.30	19,505	559,607
Total Options							856,992.00	3,944	212,499
Grand Total:							149,571,152.30	23,449	772,106