

Currency Derivatives Daily MTM Report

Daily summary for: 31/08/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			7.02120	7.09870			135,642,562.80	19,319	220,209
\$ / R	On	19/12/2011			7.11310	7.19000			93,217,175.50	13,105	65,192
\$ / R	On	19/03/2012			7.19780	7.27510			287,912.00	40	17,771
\$ / R	On	18/06/2012			7.28190	7.36060			0.00	0	2,009
\$ / R	On	17/09/2012			7.37020	7.44980			0.00	0	416
\$ / R	On	14/12/2012			7.47070	7.54990			0.00	0	0
\$ / R	On	12/12/2014			8.46580	8.54050			0.00	0	0
Total \$ / R Future									229,147,650.30	32,464	305,597
\$ / R	On	19/09/2011	8.05	Call		4.00000	2,000	27.19	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		955.00000	1,031,000	27.19	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		4.00000	2,000	27.61	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,005.00000	1,081,000	27.61	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		5.00000	3,000	26.76	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		906.00000	982,000	26.76	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		711.00000	784,000	25.07	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		10.00000	5,000	25.07	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		36.00000	22,000	20.52	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		337.00000	401,000	20.52	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		313.00000	244,000	15.07	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		14.00000	23,000	15.07	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		232.00000	170,000	15.41	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		33.00000	49,000	15.41	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		381.00000	447,000	21.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		30.00000	18,000	21.14	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		519.00000	590,000	22.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		18.00000	11,000	22.99	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		405.00000	330,000	14.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		6.00000	9,000	14.73	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		3.00000	4,000	15.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		502.00000	425,000	15.15	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		112.00000	153,000	16.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		111.00000	74,000	16.94	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,701.00000	2,779,000	31.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	31.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		253.00000	312,000	19.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		52.00000	33,000	19.31	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		177.00000	228,000	18.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		76.00000	49,000	18.12	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		2.00000	3,000	15.74	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		551.00000	474,000	15.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		357.00000	285,000	14.90	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		8.00000	14,000	14.90	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		22.00000	34,000	15.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		271.00000	205,000	15.24	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		426.00000	494,000	21.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		25.00000	15,000	21.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		196.00000	139,000	15.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		47.00000	68,000	15.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		16.00000	9,000	23.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		567.00000	638,000	23.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		92.00000	60,000	17.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		143.00000	189,000	17.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		164.00000	111,000	15.75	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		65.00000	90,000	15.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		700.00000	622,000	17.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		1.00000	1,000	17.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		12.00000	7,000	24.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		663.00000	736,000	24.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,349.00000	1,271,000	22.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	22.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		63.00000	40,000	18.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		214.00000	269,000	18.72	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		22.00000	13,000	22.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		473.00000	542,000	22.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,299.00000	1,221,000	21.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	21.97	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		3.00000	2,000	28.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,054.00000	1,131,000	28.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,249.00000	1,171,000	21.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	21.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		13.00000	8,000	24.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		614.00000	687,000	24.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		799.00000	722,000	18.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		0.00000	1,000	18.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,399.00000	1,321,000	22.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	22.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		135.00000	91,000	16.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		86.00000	120,000	16.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		453.00000	376,000	14.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		4.00000	5,000	14.56	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		43.00000	27,000	19.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		294.00000	356,000	19.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		7.00000	4,000	25.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		808.00000	883,000	25.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Call		3.00000	1,000	28.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Put		1,154.00000	1,230,000	28.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Call		1,149.00000	1,071,000	20.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	20.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Call		849.00000	772,000	19.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Put		0.00000	1,000	19.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Call		3.00000	1,000	28.46	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	8.20	Put		1,104.00000	1,180,000	28.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		0.00000	5,000	25.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		0.00000	834,000	25.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Call		0.00000	1,000	29.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Put		0.00000	1,280,000	29.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Call		0.00000	1,021,000	20.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	20.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Call		0.00000	921,000	20.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	20.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		0.00000	3,000	26.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		0.00000	932,000	26.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Call		0.00000	971,000	20.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	20.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Call		0.00000	1,000	29.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Put		0.00000	1,330,000	29.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		222.00000	191,000	18.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		382.00000	428,000	18.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		207.00000	178,000	18.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		417.00000	465,000	18.88	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		239.00000	206,000	18.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		349.00000	393,000	18.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		84.00000	100,000	15.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		524.00000	463,000	15.70	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		906.00000	968,000	22.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		96.00000	81,000	22.14	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	7.00	Put		177.00000	208,000	16.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		367.00000	321,000	16.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		316.00000	358,000	18.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		256.00000	221,000	18.08	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,051.00000	975,000	16.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		11.00000	12,000	16.11	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		491.00000	542,000	19.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		181.00000	155,000	19.42	0.00	0	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		769.00000	698,000	15.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		29.00000	35,000	15.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		815.00000	742,000	15.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		25.00000	29,000	15.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		955.00000	880,000	15.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		15.00000	17,000	15.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		90.00000	77,000	22.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		950.00000	1,014,000	22.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,245.00000	1,169,000	16.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		5.00000	6,000	16.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		194.00000	166,000	19.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		454.00000	503,000	19.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		562.00000	498,000	15.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		72.00000	85,000	15.65	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		488.00000	431,000	15.93	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		98.00000	118,000	15.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		108.00000	92,000	21.61	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	Put		818.00000	879,000	21.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		139.00000	118,000	20.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		649.00000	705,000	20.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		454.00000	400,000	16.16	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		114.00000	137,000	16.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		908.00000	834,000	15.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		18.00000	21,000	15.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		861.00000	787,000	15.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		21.00000	24,000	15.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,196.00000	1,120,000	16.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		6.00000	7,000	16.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		122.00000	104,000	21.07	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		732.00000	791,000	21.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		158.00000	135,000	19.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		568.00000	622,000	19.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		640.00000	574,000	15.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		50.00000	61,000	15.55	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,344.00000	1,267,000	17.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		4.00000	4,000	17.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		115.00000	98,000	21.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		775.00000	835,000	21.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		285.00000	325,000	17.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		275.00000	238,000	17.82	0.00	0	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		682.00000	614,000	15.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		42.00000	51,000	15.49	0.00	0	560

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	8.35	Call		65.00000	55,000	24.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		1,225.00000	1,292,000	24.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		76.00000	65,000	23.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		1,086.00000	1,152,000	23.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,099.00000	1,023,000	16.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		9.00000	10,000	16.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		296.00000	256,000	17.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		256.00000	293,000	17.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		423.00000	372,000	16.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		133.00000	159,000	16.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		318.00000	276,000	17.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		228.00000	263,000	17.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		600.00000	536,000	15.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		60.00000	73,000	15.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,003.00000	928,000	15.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		13.00000	15,000	15.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		68.00000	58,000	23.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		1,178.00000	1,245,000	23.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		724.00000	656,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		34.00000	43,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		394.00000	345,000	16.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		154.00000	182,000	16.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		148.00000	126,000	20.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		608.00000	663,000	20.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		0.00000	52,000	24.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		0.00000	1,339,000	24.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		0.00000	61,000	23.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		0.00000	1,198,000	23.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		0.00000	111,000	20.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		0.00000	748,000	20.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		0.00000	297,000	17.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		0.00000	234,000	17.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		0.00000	72,000	22.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		0.00000	1,059,000	22.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		0.00000	1,072,000	16.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	9,000	16.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		0.00000	86,000	21.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		0.00000	923,000	21.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		0.00000	144,000	19.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		0.00000	581,000	19.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		0.00000	68,000	22.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		0.00000	1,105,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		489.00000	443,000	16.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		250.00000	281,000	16.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		464.00000	420,000	17.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		275.00000	308,000	17.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		514.00000	466,000	16.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		225.00000	254,000	16.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		507.00000	460,000	16.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		232.00000	262,000	16.76	0.00	0	1,000

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	7.15	Call		435.00000	393,000	17.37	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		310.00000	345,000	17.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		393.00000	354,000	17.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		368.00000	406,000	17.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		628.00000	569,000	16.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		153.00000	171,000	16.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		414.00000	373,000	17.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		339.00000	375,000	17.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		662.00000	601,000	16.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		137.00000	153,000	16.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		292.00000	262,000	18.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		567.00000	614,000	18.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		201.00000	180,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		876.00000	932,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		338.00000	304,000	18.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		463.00000	506,000	18.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		149.00000	133,000	22.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,174.00000	1,235,000	22.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		697.00000	635,000	15.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		122.00000	137,000	15.95	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		143.00000	128,000	22.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,218.00000	1,280,000	22.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		595.00000	538,000	16.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		170.00000	190,000	16.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		193.00000	172,000	20.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		918.00000	974,000	20.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		458.00000	414,000	17.17	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		283.00000	316,000	17.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		733.00000	670,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		108.00000	122,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		322.00000	289,000	18.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		497.00000	541,000	18.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		162.00000	145,000	21.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,087.00000	1,147,000	21.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		220.00000	197,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		795.00000	849,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		482.00000	436,000	16.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		257.00000	288,000	16.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		771.00000	706,000	15.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		96.00000	108,000	15.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		231.00000	206,000	20.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		756.00000	808,000	20.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		185.00000	165,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		960.00000	1,017,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		211.00000	188,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		836.00000	890,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		169.00000	151,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,044.00000	1,103,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		356.00000	320,000	18.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		431.00000	472,000	18.18	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	7.30	Call		374.00000	337,000	17.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		399.00000	439,000	17.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		564.00000	510,000	16.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		189.00000	212,000	16.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		253.00000	226,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		678.00000	728,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		177.00000	158,000	21.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		1,002.00000	1,060,000	21.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		307.00000	275,000	18.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		532.00000	577,000	18.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		936.00000	865,000	15.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		61.00000	67,000	15.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,160.00000	1,087,000	16.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		35.00000	39,000	16.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		278.00000	249,000	19.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		603.00000	651,000	19.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		156.00000	139,000	21.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		1,131.00000	1,191,000	21.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,115.00000	1,041,000	16.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		40.00000	43,000	16.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		0.00000	484,000	16.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		0.00000	236,000	16.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		0.00000	216,000	19.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		0.00000	768,000	19.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		0.00000	123,000	22.41	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	8.40	Put		0.00000	1,325,000	22.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		0.00000	823,000	15.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	75,000	15.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		0.00000	237,000	19.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		0.00000	689,000	19.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		0.00000	743,000	15.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		0.00000	95,000	15.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		0.00000	781,000	15.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		0.00000	83,000	15.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		0.00000	909,000	16.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	61,000	16.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		0.00000	1,132,000	16.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	34,000	16.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		0.00000	118,000	22.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		0.00000	1,370,000	22.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		0.00000	114,000	22.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		0.00000	1,416,000	22.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		510.00000	464,000	17.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		399.00000	432,000	17.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		490.00000	445,000	17.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		429.00000	463,000	17.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		532.00000	484,000	17.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		371.00000	402,000	17.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		651.00000	605,000	17.35	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		401.00000	435,000	17.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		629.00000	585,000	17.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		429.00000	465,000	17.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		674.00000	627,000	17.18	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		374.00000	407,000	17.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		458.00000	495,000	17.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		608.00000	565,000	17.67	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		575.00000	534,000	18.73	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		725.00000	763,000	18.73	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		559.00000	519,000	18.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		759.00000	798,000	18.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		592.00000	550,000	18.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		692.00000	729,000	18.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		935.00000	979,000	19.50	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		485.00000	450,000	19.50	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,242.00000	1,193,000	19.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,202.00000	1,227,000	19.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,225.00000	1,177,000	19.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,235.00000	1,261,000	19.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,260.00000	1,211,000	19.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,170.00000	1,195,000	19.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		895.00000	915,000	19.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,435.00000	1,381,000	19.14	0.00	0	200
Total \$ / R Option										0.00	0	283,148
Total \$ / R										229,147,650.30	32,464	588,745
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				7.02120	7.09870			0.00	0	449

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 Future				7.11310	7.19000			0.00	0	97
Total \$ / R MAXI Future										0.00	0	546
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			11,060.00000	7,396,000	16.94	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			11,190.00000	15,276,000	16.94	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			9,167.00000	6,013,000	17.53	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put			14,297.00000	18,893,000	17.53	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call			13,534.00000	9,090,000	16.35	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put			8,664.00000	11,970,000	16.35	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put			17,721.00000	22,773,000	18.12	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call			7,591.00000	4,893,000	18.12	0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call			36,724.00000	32,052,000	16.83	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put			17,724.00000	20,742,000	16.83	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call			34,180.00000	29,723,000	17.06	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put			20,180.00000	23,413,000	17.06	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call			39,436.00000	34,544,000	16.61	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put			15,436.00000	18,234,000	16.61	0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										0.00	0	596
£ / R	On 19/09/2011	Foreign Exchange Future				11.43070	11.55250			7,201,341.00	630	21,982
£ / R	On 19/12/2011	Foreign Exchange Future				11.56760	11.68870			2,568,007.20	222	12,530
£ / R	On 19/03/2012	Foreign Exchange Future				11.69310	11.81510			116,931.00	10	2,772
£ / R	On 18/06/2012	Foreign Exchange Future				11.81680	11.94170			0.00	0	0
Total £ / R Future										9,886,279.20	862	37,284
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call			182.00000	119,000	14.50	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	11.50	Put		130.00000	188,000	14.50	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		155.00000	102,000	14.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		153.00000	221,000	14.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		211.00000	139,000	14.22	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		109.00000	158,000	14.22	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		117.00000	74,000	15.31	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		215.00000	293,000	15.31	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		30.00000	17,000	17.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		578.00000	686,000	17.74	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		14.00000	20,000	14.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		566.00000	451,000	14.10	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,055.00000	934,000	17.88	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		3.00000	3,000	17.88	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		613.00000	496,000	14.08	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		11.00000	15,000	14.08	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		39.00000	58,000	14.15	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		391.00000	289,000	14.15	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		710.00000	590,000	14.55	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		8.00000	9,000	14.55	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		24.00000	35,000	14.12	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		476.00000	366,000	14.12	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		433.00000	327,000	14.14	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		31.00000	46,000	14.14	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		55.00000	33,000	16.68	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		403.00000	502,000	16.68	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	11.75	Call		87.00000	54,000	15.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		285.00000	373,000	15.86	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		75.00000	46,000	16.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		323.00000	415,000	16.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		351.00000	254,000	14.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		49.00000	73,000	14.17	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		808.00000	687,000	15.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		6.00000	6,000	15.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		101.00000	63,000	15.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		249.00000	332,000	15.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		64.00000	39,000	16.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		362.00000	458,000	16.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		907.00000	785,000	16.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		5.00000	4,000	16.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		422.00000	361,000	15.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		383.00000	443,000	15.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		400.00000	343,000	15.92	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		411.00000	475,000	15.92	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		445.00000	381,000	15.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		356.00000	413,000	15.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		241.00000	203,000	17.33	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		752.00000	835,000	17.33	0.00	0	150
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		606.00000	527,000	15.11	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		217.00000	259,000	15.11	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		326.00000	278,000	16.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		537.00000	610,000	16.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		380.00000	325,000	16.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		441.00000	507,000	16.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,226.00000	1,113,000	14.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		37.00000	45,000	14.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,048.00000	943,000	14.43	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		59.00000	75,000	14.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		749.00000	677,000	15.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		384.00000	434,000	15.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		723.00000	653,000	16.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		408.00000	460,000	16.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		776.00000	702,000	15.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		361.00000	409,000	15.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		698.00000	630,000	16.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		433.00000	487,000	16.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		545.00000	490,000	16.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		630.00000	697,000	16.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,026.00000	935,000	15.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		211.00000	242,000	15.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		584.00000	526,000	16.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		569.00000	633,000	16.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		413.00000	370,000	17.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		898.00000	977,000	17.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		803.00000	728,000	15.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		338.00000	385,000	15.82	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	10.90	Call		1,098.00000	1,004,000	15.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		183.00000	211,000	15.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		628.00000	564,000	16.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		513.00000	571,000	16.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		957.00000	868,000	15.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		242.00000	275,000	15.39	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		747.00000	687,000	16.68	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		655.00000	720,000	16.68	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		726.00000	668,000	16.77	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		684.00000	751,000	16.77	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		768.00000	707,000	16.59	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		626.00000	690,000	16.59	0.00	0	0
Total £ / R Option										0.00	0	18,745
Total £ / R										9,886,279.20	862	56,029
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09170	0.09250			0.00	0	12,401
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09300	0.09380			0.00	0	200
Total ¥ / R Future										0.00	0	12,601
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,251.00000	1,171,000	23.28	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	23.28	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		293.00000	228,000	15.11	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		43.00000	58,000	15.11	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,250.00000	2,170,000	26.53	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	26.53	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	38.83	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	11.50	Put		1,140,750.00000	1,140,830,000	38.83	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,395.00000	1,317,000	16.68	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		15.00000	17,000	16.68	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		593.00000	538,000	18.40	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		213.00000	238,000	18.40	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,384.00000	2,304,000	23.06	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		4.00000	4,000	23.06	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,601
€ / R	On	19/09/2011	Foreign Exchange Future			10.11280	10.24850			18,870,484.80	1,866	60,976
€ / R	On	19/12/2011	Foreign Exchange Future			10.23430	10.36860			1,023,430.00	100	5,471
€ / R	On	19/03/2012	Foreign Exchange Future			10.34580	10.48090			0.00	0	8,103
Total € / R Future										19,893,914.80	1,966	74,550
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		603.00000	471,000	13.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		5.00000	8,000	13.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		554.00000	425,000	13.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		6.00000	12,000	13.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		652.00000	519,000	13.54	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		4.00000	6,000	13.54	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		11.00000	23,000	13.33	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		459.00000	336,000	13.33	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		232.00000	327,000	14.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		80.00000	40,000	14.87	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		950.00000	814,000	15.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		2.00000	1,000	15.99	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		132.00000	72,000	13.94	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		134.00000	209,000	13.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		289.00000	185,000	13.12	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		41.00000	72,000	13.12	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		33.00000	14,000	16.32	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		435.00000	551,000	16.32	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		850.00000	715,000	15.17	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		2.00000	2,000	15.17	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		47.00000	22,000	15.79	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		349.00000	459,000	15.79	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		39.00000	18,000	16.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		391.00000	505,000	16.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		56.00000	27,000	15.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		308.00000	414,000	15.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		5.00000	2,000	18.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		857.00000	989,000	18.30	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		4.00000	2,000	18.64	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		906.00000	1,039,000	18.64	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Call		1.00000	0,000	21.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Put		1,353.00000	1,487,000	21.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		15.00000	6,000	17.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		617.00000	743,000	17.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Call		95.00000	49,000	14.56	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Put		197.00000	286,000	14.56	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	10.20	Call		158.00000	87,000	13.63	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Put		110.00000	174,000	13.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		675.00000	568,000	13.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		106.00000	134,000	13.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		638.00000	535,000	13.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		119.00000	151,000	13.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		712.00000	601,000	13.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		93.00000	117,000	13.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		540.00000	446,000	14.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		171.00000	212,000	14.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		873.00000	755,000	13.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		54.00000	71,000	13.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,093.00000	969,000	13.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		24.00000	35,000	13.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,003.00000	881,000	13.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		34.00000	47,000	13.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		74.00000	59,000	19.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,455.00000	1,575,000	19.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		572.00000	475,000	14.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		153.00000	191,000	14.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		86.00000	69,000	19.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,317.00000	1,435,000	19.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		916.00000	796,000	13.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		47.00000	62,000	13.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		166.00000	131,000	17.34	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	11.00	Put		797.00000	897,000	17.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		403.00000	324,000	14.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		284.00000	340,000	14.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		82.00000	65,000	19.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,363.00000	1,481,000	19.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		357.00000	286,000	15.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		338.00000	402,000	15.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		510.00000	419,000	14.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		191.00000	235,000	14.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		832.00000	715,000	13.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		63.00000	81,000	13.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		132.00000	105,000	18.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		963.00000	1,071,000	18.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		671.00000	580,000	14.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		290.00000	334,000	14.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		644.00000	555,000	14.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		313.00000	359,000	14.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		699.00000	606,000	14.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		268.00000	310,000	14.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,480.00000	1,353,000	14.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		49.00000	57,000	14.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		593.00000	508,000	15.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		362.00000	412,000	15.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		860.00000	752,000	14.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		179.00000	206,000	14.25	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	9.00	Call		1,526.00000	1,398,000	14.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		45.00000	52,000	14.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		792.00000	689,000	14.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		211.00000	243,000	14.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		443.00000	375,000	15.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		562.00000	629,000	15.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		392.00000	330,000	16.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		661.00000	734,000	16.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		569.00000	486,000	15.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		388.00000	440,000	15.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		295.00000	248,000	17.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		914.00000	1,002,000	17.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		216.00000	182,000	18.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,235.00000	1,336,000	18.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		346.00000	291,000	16.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		765.00000	845,000	16.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		179.00000	152,000	18.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,448.00000	1,556,000	18.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		333.00000	280,000	16.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		802.00000	884,000	16.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,045.00000	932,000	14.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		114.00000	136,000	14.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		252.00000	212,000	17.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,071.00000	1,166,000	17.69	0.00	0	0
Total € / R Option										0.00	0	23,700

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total € / R								19,893,914.80	1,966	98,250
ANY DAY On 24/10/2011 Foreign Exchange Future			7.05890	7.13550				0.00	0	0
Total ANY DAY EXPIRY CAAG \$ Future								0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Call		466.00000	397,000	14.84		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		31.00000	38,000	14.84		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		424.00000	360,000	15.08		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		39.00000	51,000	15.08		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		509.00000	439,000	14.85		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		24.00000	30,000	14.85		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		121.00000	148,000	16.34		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		256.00000	207,000	16.34		0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		373.00000	425,000	19.14		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		108.00000	84,000	19.14		0.00	0	6,757
Total ANY DAY EXPIRY CAAG \$ Option								0.00	0	21,043
Total ANY DAY EXPIRY CAAG \$								0.00	0	21,043
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.50120	7.56520				75,012.00	10	25,785
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.51350	7.57650				0.00	0	831
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.53290	7.59610				22,598.70	3	1,680
Total AU\$ / R Future								97,610.70	13	28,296
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		916.00000	852,000	20.72		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		1.00000	1,000	20.72		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		866.00000	802,000	20.34		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		1.00000	1,000	20.34		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		966.00000	902,000	21.09		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		1.00000	1,000	21.09	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		136.00000	94,000	13.65	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		71.00000	93,000	13.65	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		168.00000	122,000	13.77	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		53.00000	71,000	13.77	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		568.00000	505,000	16.56	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		3.00000	4,000	16.56	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		375.00000	313,000	14.40	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		10.00000	12,000	14.40	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		107.00000	72,000	13.81	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		92.00000	121,000	13.81	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		421.00000	359,000	14.52	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		6.00000	8,000	14.52	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		10.00000	6,000	15.47	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		395.00000	455,000	15.47	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		816.00000	752,000	19.96	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		1.00000	1,000	19.96	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		8.00000	5,000	16.06	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		443.00000	504,000	16.06	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		767.00000	703,000	19.28	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		2.00000	2,000	19.28	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		470.00000	407,000	15.20	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		5.00000	6,000	15.20	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		4.00000	2,000	17.80	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		589.00000	651,000	17.80	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		205.00000	153,000	13.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		40.00000	52,000	13.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		6.00000	4,000	16.64	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		491.00000	553,000	16.64	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		946.00000	881,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		20.00000	18,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		894.00000	835,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		18.00000	22,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		992.00000	928,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		16.00000	15,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		272.00000	237,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		196.00000	224,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		393.00000	350,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		117.00000	137,000	14.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		508.00000	461,000	13.65	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		162.00000	178,000	13.65	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		477.00000	431,000	13.70	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		181.00000	198,000	13.70	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		541.00000	492,000	13.61	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		145.00000	159,000	13.61	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		419.00000	376,000	13.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		223.00000	243,000	13.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		730.00000	674,000	13.79	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		84.00000	91,000	13.79	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		260.00000	230,000	14.48	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		414.00000	447,000	14.48		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		391.00000	350,000	13.84		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		245.00000	267,000	13.84		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		690.00000	635,000	13.73		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		94.00000	102,000	13.73		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,411.00000	1,349,000	15.79		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		15.00000	16,000	15.79		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								97,610.70	13	28,296
CAD/ R On 19/09/2011 Foreign Exchange Future			7.17700	7.23720				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.25600	7.31600				0.00	0	10
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		61.00000	36,000	10.04		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		74.00000	109,000	10.04		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		43.00000	25,000	10.54		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		106.00000	148,000	10.54		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		88.00000	52,000	9.55		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		51.00000	75,000	9.55		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		1.00000	1,000	15.00		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		564.00000	624,000	15.00		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		2.00000	1,000	14.60		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		515.00000	574,000	14.60		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Call		1.00000	0,000	15.40		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Put		614.00000	673,000	15.40		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		8.00000	4,000	13.01	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		321.00000	377,000	13.01	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		638.00000	577,000	14.20	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		1.00000	0,000	14.20	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		340.00000	282,000	11.09	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		3.00000	5,000	11.09	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	16.28	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		713.00000	773,000	16.28	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		228.00000	193,000	11.95	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		162.00000	187,000	11.95	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		203.00000	173,000	12.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		187.00000	217,000	12.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		255.00000	218,000	11.90	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		139.00000	162,000	11.90	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		97.00000	80,000	13.76	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		431.00000	474,000	13.76	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		548.00000	493,000	11.72	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		32.00000	37,000	11.72	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		107.00000	90,000	13.54	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		391.00000	434,000	13.54	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		505.00000	451,000	11.66	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		39.00000	45,000	11.66	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		164.00000	139,000	12.63	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		248.00000	283,000	12.63	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		463.00000	411,000	11.59	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		47.00000	55,000	11.59	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		148.00000	124,000	12.86	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		282.00000	318,000	12.86	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	10
CF CANDO On 19/09/2011 Foreign Exchange Future			0.00530	0.00360			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			0.17370	0.21860			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			8.70690	8.67410			0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Future			8.84980	8.81440			221,245.00	25	264
Total CHF / R Future							221,245.00	25	264
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		1,026.00000	1,058,000	23.98	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		2.00000	1,000	23.98	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		976.00000	1,009,000	23.76	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		2.00000	2,000	23.76	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		1,075.00000	1,108,000	24.21	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		1.00000	1,000	24.21	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		320.00000	344,000	18.06	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		46.00000	37,000	18.06	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		56.00000	58,000	22.33	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		432.00000	401,000	22.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Call		64.00000	67,000	21.90	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Put		390.00000	360,000	21.90	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		878.00000	910,000	23.31	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		4.00000	3,000	23.31	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		74.00000	78,000	21.47	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		350.00000	321,000	21.47	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		112.00000	119,000	20.19	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		238.00000	212,000	20.19	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		97.00000	103,000	20.62	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		273.00000	246,000	20.62	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		49.00000	51,000	22.76	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		475.00000	444,000	22.76	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		32.00000	33,000	23.85	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		608.00000	576,000	23.85	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		828.00000	861,000	23.09	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		4.00000	4,000	23.09	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		652.00000	688,000	18.41	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		138.00000	138,000	18.41	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		618.00000	653,000	18.48	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		154.00000	153,000	18.48	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		687.00000	723,000	18.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		123.00000	123,000	18.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		528.00000	560,000	18.89	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		214.00000	210,000	18.89	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		761.00000	798,000	18.22	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		97.00000	98,000	18.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		963.00000	1,002,000	18.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		49.00000	52,000	18.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		501.00000	532,000	19.06	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		237.00000	232,000	19.06	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		345.00000	370,000	20.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		431.00000	420,000	20.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		207.00000	224,000	22.34	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		793.00000	774,000	22.34	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		266.00000	287,000	21.31	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		602.00000	587,000	21.31	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		557.00000	589,000	18.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		193.00000	189,000	18.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		879.00000	916,000	18.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		65.00000	66,000	18.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,100.00000	1,139,000	18.67	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		36.00000	39,000	18.67	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		383.00000	410,000	19.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		369.00000	360,000	19.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,194.00000	1,232,000	19.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		30.00000	32,000	19.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		427.00000	456,000	19.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		313.00000	306,000	19.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		327.00000	351,000	20.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		463.00000	451,000	20.51	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		475.00000	506,000	19.23		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		261.00000	256,000	19.23		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		197.00000	213,000	22.55		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		833.00000	813,000	22.55		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		253.00000	273,000	21.52		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		639.00000	623,000	21.52		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								221,245.00	25	264
RAIN On 19/09/2011 Foreign Exchange Future			14,452.61000	14,620.86000				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			1.10050	1.11230				0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.11490	1.12640				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		239.00000	165,000	16.19		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		116.00000	160,000	16.19		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		66.00000	38,000	18.81		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		443.00000	533,000	18.81		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		633.00000	519,000	15.04		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		10.00000	14,000	15.04		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		557.00000	485,000	16.75		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		293.00000	336,000	16.75		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		342.00000	293,000	18.00		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		578.00000	644,000	18.00		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		883.00000	788,000	15.98	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		119.00000	139,000	15.98	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							259,246,700.00	35,330	503,434
Total Options							0.00	0	346,686
Grand Total:							259,246,700.00	35,330	850,120