

Currency Derivatives Daily MTM Report

Daily summary for: 01/09/2011

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			7.02640	7.02120			112,696,429.60	16,039	222,638
\$ / R	On	19/12/2011	Foreign Exchange Future			7.11560	7.11310			60,788,570.80	8,543	60,251
\$ / R	On	19/03/2012	Foreign Exchange Future			7.19770	7.19780			9,105,090.50	1,265	16,736
\$ / R	On	18/06/2012	Foreign Exchange Future			7.27890	7.28190			0.00	0	2,009
\$ / R	On	17/09/2012	Foreign Exchange Future			7.36460	7.37020			0.00	0	416
\$ / R	On	14/12/2012	Foreign Exchange Future			7.46610	7.47070			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			8.47310	8.46580			0.00	0	0
Total \$ / R Future										182,590,090.90	25,847	302,050
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		2.00000	2,000	27.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		1,031.00000	1,026,000	27.81	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		2.00000	2,000	28.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		1,081.00000	1,076,000	28.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		3.00000	3,000	27.31	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		982.00000	977,000	27.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		784.00000	779,000	25.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		5.00000	5,000	25.34	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		22.00000	21,000	20.43	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		401.00000	395,000	20.43	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		244.00000	247,000	15.29	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		23.00000	21,000	15.29	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		170.00000	171,000	15.43	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		49.00000	45,000	15.43	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		447.00000	441,000	21.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		18.00000	17,000	21.08	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		590.00000	584,000	23.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		11.00000	10,000	23.04	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		330.00000	335,000	15.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		9.00000	9,000	15.14	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		4.00000	4,000	15.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		425.00000	430,000	15.64	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		153.00000	146,000	16.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		74.00000	72,000	16.77	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,779.00000	2,774,000	31.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	31.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		312.00000	305,000	19.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		33.00000	31,000	19.18	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		228.00000	221,000	17.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		49.00000	47,000	17.97	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		3.00000	3,000	16.21	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		474.00000	479,000	16.21	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		285.00000	290,000	15.22	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		14.00000	14,000	15.22	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		34.00000	32,000	15.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		205.00000	208,000	15.36	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		494.00000	488,000	21.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		15.00000	14,000	21.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		139.00000	139,000	15.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		68.00000	63,000	15.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		9.00000	9,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		638.00000	633,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		60.00000	58,000	17.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		189.00000	182,000	17.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		111.00000	111,000	15.57	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		90.00000	85,000	15.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		622.00000	627,000	17.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		1.00000	1,000	17.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		7.00000	6,000	24.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		736.00000	730,000	24.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,271.00000	1,276,000	23.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	23.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		40.00000	38,000	18.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		269.00000	262,000	18.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		13.00000	12,000	22.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		542.00000	536,000	22.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,221.00000	1,226,000	22.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	22.77	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		2.00000	2,000	28.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,131.00000	1,126,000	28.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,171.00000	1,176,000	22.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	22.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		8.00000	7,000	24.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		687.00000	681,000	24.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		722.00000	727,000	19.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		1.00000	1,000	19.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,321.00000	1,326,000	23.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	23.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		91.00000	89,000	16.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		120.00000	113,000	16.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		376.00000	381,000	15.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		5.00000	5,000	15.07	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		27.00000	25,000	19.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		356.00000	349,000	19.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		4.00000	4,000	26.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		883.00000	878,000	26.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Call		1.00000	1,000	29.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Put		1,230.00000	1,225,000	29.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Call		1,071.00000	1,076,000	21.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	21.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Call		772.00000	777,000	19.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Put		1.00000	1,000	19.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Call		1.00000	1,000	29.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Put		1,180.00000	1,175,000	29.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		5.00000	4,000	25.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		834.00000	828,000	25.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Call		1.00000	1,000	30.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Put		1,280.00000	1,275,000	30.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Call		1,021.00000	1,026,000	21.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	21.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Call		921.00000	926,000	20.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	20.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		3.00000	3,000	26.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		932.00000	927,000	26.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Call		971.00000	976,000	20.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	20.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Call		1.00000	1,000	30.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Put		1,330.00000	1,325,000	30.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		191.00000	185,000	18.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		428.00000	419,000	18.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		178.00000	172,000	18.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		465.00000	456,000	18.51	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		206.00000	199,000	17.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		393.00000	383,000	17.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		100.00000	94,000	15.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		463.00000	460,000	15.42	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		968.00000	964,000	22.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		81.00000	80,000	22.03	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		208.00000	199,000	16.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		321.00000	315,000	16.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		358.00000	348,000	17.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		221.00000	214,000	17.66	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		975.00000	980,000	16.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		12.00000	14,000	16.73	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		542.00000	534,000	19.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		155.00000	150,000	19.09	0.00	0	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		698.00000	701,000	15.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		35.00000	35,000	15.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		742.00000	745,000	15.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		29.00000	29,000	15.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		880.00000	885,000	16.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		17.00000	19,000	16.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		77.00000	75,000	22.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,014.00000	1,009,000	22.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,169.00000	1,173,000	17.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		6.00000	7,000	17.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		166.00000	160,000	18.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		503.00000	494,000	18.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		498.00000	497,000	15.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		85.00000	81,000	15.44	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		431.00000	427,000	15.62	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		118.00000	111,000	15.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		92.00000	89,000	21.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		879.00000	873,000	21.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		118.00000	115,000	20.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		705.00000	699,000	20.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		400.00000	396,000	15.82	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		137.00000	130,000	15.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		834.00000	838,000	16.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		21.00000	22,000	16.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		787.00000	791,000	15.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		24.00000	25,000	15.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,120.00000	1,125,000	17.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		7.00000	9,000	17.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		104.00000	101,000	20.87	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		791.00000	785,000	20.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		135.00000	131,000	19.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		622.00000	615,000	19.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		574.00000	575,000	15.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		61.00000	59,000	15.49	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,267.00000	1,271,000	18.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		4.00000	5,000	18.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		98.00000	95,000	21.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		835.00000	829,000	21.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		325.00000	315,000	17.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		238.00000	231,000	17.38	0.00	0	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		614.00000	616,000	15.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		51.00000	50,000	15.51	0.00	0	560

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\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		55.00000	55,000	24.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		1,292.00000	1,289,000	24.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		65.00000	64,000	23.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		1,152.00000	1,148,000	23.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,023.00000	1,028,000	16.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		10.00000	12,000	16.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		256.00000	249,000	17.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		293.00000	283,000	17.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		372.00000	367,000	16.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		159.00000	151,000	16.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		276.00000	268,000	16.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		263.00000	252,000	16.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		536.00000	535,000	15.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		73.00000	69,000	15.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		928.00000	932,000	16.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		15.00000	16,000	16.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		58.00000	58,000	23.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		1,245.00000	1,242,000	23.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		656.00000	658,000	15.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		43.00000	42,000	15.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		345.00000	340,000	16.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		182.00000	174,000	16.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		126.00000	122,000	19.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		663.00000	656,000	19.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		52.00000	52,000	24.36	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		1,339.00000	1,336,000	24.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		61.00000	61,000	23.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		1,198.00000	1,195,000	23.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		111.00000	108,000	20.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		748.00000	742,000	20.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		297.00000	291,000	16.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		234.00000	225,000	16.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		72.00000	71,000	22.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		1,059.00000	1,055,000	22.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,072.00000	1,076,000	17.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		9.00000	10,000	17.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		86.00000	84,000	21.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		923.00000	918,000	21.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		144.00000	140,000	19.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		581.00000	574,000	19.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		68.00000	67,000	22.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		1,105.00000	1,101,000	22.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		443.00000	434,000	16.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		281.00000	272,000	16.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		420.00000	411,000	16.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		308.00000	299,000	16.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		466.00000	458,000	16.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		254.00000	246,000	16.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		460.00000	451,000	16.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		262.00000	253,000	16.37	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		393.00000	383,000	16.96	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		345.00000	335,000	16.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		354.00000	345,000	17.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		406.00000	397,000	17.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		569.00000	562,000	15.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		171.00000	164,000	15.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		373.00000	363,000	17.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		375.00000	365,000	17.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		601.00000	595,000	15.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		153.00000	147,000	15.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		262.00000	253,000	18.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		614.00000	605,000	18.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		180.00000	174,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		932.00000	926,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		304.00000	295,000	17.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		506.00000	497,000	17.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		133.00000	129,000	21.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,235.00000	1,231,000	21.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		635.00000	630,000	15.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		137.00000	132,000	15.68	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		128.00000	124,000	22.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,280.00000	1,276,000	22.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		538.00000	530,000	15.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		190.00000	182,000	15.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		172.00000	166,000	20.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		974.00000	968,000	20.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		414.00000	405,000	16.76	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		316.00000	307,000	16.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		670.00000	665,000	15.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		122.00000	117,000	15.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		289.00000	280,000	18.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		541.00000	532,000	18.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		145.00000	140,000	21.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,147.00000	1,142,000	21.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		197.00000	190,000	19.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		849.00000	842,000	19.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		436.00000	427,000	16.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		288.00000	279,000	16.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		706.00000	702,000	15.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		108.00000	104,000	15.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		206.00000	199,000	19.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		808.00000	801,000	19.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		165.00000	159,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		1,017.00000	1,011,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		188.00000	182,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		890.00000	884,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		151.00000	146,000	21.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,103.00000	1,098,000	21.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		320.00000	310,000	17.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		472.00000	462,000	17.78	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	7.30	Call		337.00000	327,000	17.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		439.00000	429,000	17.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		510.00000	502,000	15.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		212.00000	204,000	15.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		226.00000	219,000	19.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		728.00000	721,000	19.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		158.00000	152,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		1,060.00000	1,054,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		275.00000	266,000	18.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		577.00000	568,000	18.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		865.00000	864,000	15.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		67.00000	66,000	15.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,087.00000	1,087,000	16.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		39.00000	39,000	16.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		249.00000	241,000	18.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		651.00000	643,000	18.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		139.00000	134,000	21.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		1,191.00000	1,186,000	21.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,041.00000	1,041,000	16.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		43.00000	43,000	16.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		484.00000	476,000	16.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		236.00000	228,000	16.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		216.00000	209,000	19.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		768.00000	761,000	19.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		123.00000	119,000	22.21	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		1,325.00000	1,321,000	22.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		823.00000	821,000	15.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		75.00000	73,000	15.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		237.00000	230,000	19.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		689.00000	682,000	19.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		743.00000	740,000	15.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		95.00000	92,000	15.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		781.00000	779,000	15.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		83.00000	81,000	15.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		909.00000	908,000	16.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		61.00000	60,000	16.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,132.00000	1,133,000	16.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		34.00000	35,000	16.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		118.00000	115,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		1,370.00000	1,367,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		114.00000	110,000	22.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		1,416.00000	1,412,000	22.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		464.00000	456,000	17.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		432.00000	427,000	17.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		445.00000	437,000	17.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		463.00000	458,000	17.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		484.00000	476,000	16.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		402.00000	397,000	16.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		605.00000	591,000	17.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		435.00000	426,000	17.01	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		585.00000	571,000	17.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		465.00000	456,000	17.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		627.00000	613,000	16.84	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		407.00000	398,000	16.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		495.00000	486,000	17.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		565.00000	551,000	17.34	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		534.00000	522,000	18.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		763.00000	756,000	18.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		519.00000	506,000	18.57	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		798.00000	790,000	18.57	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		550.00000	538,000	18.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		729.00000	722,000	18.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		979.00000	973,000	19.25	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		450.00000	439,000	19.25	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,193.00000	1,181,000	19.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,227.00000	1,208,000	19.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,177.00000	1,164,000	19.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,261.00000	1,241,000	19.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,211.00000	1,198,000	19.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,195.00000	1,175,000	19.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		915.00000	897,000	18.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,381.00000	1,370,000	18.87	0.00	0	200
Total \$ / R Option										0.00	0	283,148
Total \$ / R										182,590,090.90	25,847	585,198
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.02640	7.02120			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				7.11560	7.11310				0.00	0	97
Total \$ / R MAXI Future											0.00	0	546
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.10	Call		7,396.00000	7,223,000	16.77		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.10	Put		15,276.00000	14,583,000	16.77		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.15	Call		6,013.00000	5,825,000	17.37		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.15	Put		18,893.00000	18,185,000	17.37		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.05	Call		9,090.00000	8,947,000	16.17		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.05	Put		11,970.00000	11,307,000	16.17		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.20	Put		22,773.00000	22,059,000	17.97		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.20	Call		4,893.00000	4,699,000	17.97		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.00	Call		32,052.00000	31,453,000	16.42		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.00	Put		20,742.00000	19,893,000	16.42		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.05	Call		29,723.00000	29,064,000	16.62		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.05	Put		23,413.00000	22,504,000	16.62		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		6.95	Call		34,544.00000	34,011,000	16.22		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		6.95	Put		18,234.00000	17,451,000	16.22		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				11.34980	11.43070				283,745.00	25	21,987
£ / R	On 19/12/2011	Foreign Exchange Future				11.48210	11.56760				40,187,350.00	3,500	15,730
£ / R	On 19/03/2012	Foreign Exchange Future				11.60290	11.69310				116,029.00	10	2,772
£ / R	On 18/06/2012	Foreign Exchange Future				11.72060	11.81680				0.00	0	0
Total £ / R Future											40,587,124.00	3,535	40,489
£ / R	On 19/09/2011	Foreign Exchange Option		11.50	Call		119.00000	77,000	13.79		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		188.00000	227,000	13.79	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		102.00000	65,000	14.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		221.00000	265,000	14.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		139.00000	92,000	13.49	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		158.00000	192,000	13.49	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		74.00000	45,000	14.69	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		293.00000	345,000	14.69	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		17.00000	9,000	17.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		686.00000	759,000	17.35	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		20.00000	27,000	13.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		451.00000	377,000	13.84	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		934.00000	853,000	17.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		3.00000	3,000	17.13	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		496.00000	421,000	13.97	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		15.00000	21,000	13.97	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		58.00000	71,000	13.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		289.00000	221,000	13.30	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		590.00000	512,000	14.24	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		9.00000	12,000	14.24	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		35.00000	45,000	13.57	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		366.00000	295,000	13.57	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		327.00000	257,000	13.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		46.00000	57,000	13.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		33.00000	18,000	16.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		502.00000	568,000	16.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		54.00000	31,000	15.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		373.00000	431,000	15.29	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		46.00000	26,000	15.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		415.00000	476,000	15.59	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		254.00000	188,000	13.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		73.00000	88,000	13.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		687.00000	607,000	14.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		6.00000	7,000	14.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		63.00000	38,000	14.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		332.00000	388,000	14.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		39.00000	22,000	15.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		458.00000	522,000	15.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		785.00000	705,000	15.76	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		4.00000	5,000	15.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		361.00000	308,000	15.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		443.00000	476,000	15.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		343.00000	291,000	15.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		475.00000	509,000	15.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		381.00000	325,000	15.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		413.00000	443,000	15.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		203.00000	170,000	17.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		835.00000	888,000	17.00	0.00	0	150
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		527.00000	458,000	14.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		259.00000	276,000	14.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		278.00000	234,000	16.08	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		610.00000	652,000	16.08	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		325.00000	276,000	15.62	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		507.00000	544,000	15.62	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,113.00000	1,028,000	13.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		45.00000	46,000	13.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		943.00000	859,000	13.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		75.00000	77,000	13.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		677.00000	617,000	15.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		434.00000	464,000	15.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		653.00000	594,000	15.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		460.00000	491,000	15.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		702.00000	640,000	15.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		409.00000	437,000	15.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		630.00000	572,000	15.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		487.00000	519,000	15.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		490.00000	443,000	16.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		697.00000	740,000	16.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		935.00000	859,000	15.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		242.00000	256,000	15.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		526.00000	476,000	16.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		633.00000	673,000	16.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		370.00000	333,000	17.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		977.00000	1,030,000	17.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		728.00000	665,000	15.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		385.00000	412,000	15.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,004.00000	926,000	14.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		211.00000	223,000	14.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		564.00000	512,000	16.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		571.00000	609,000	16.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		868.00000	799,000	15.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		275.00000	296,000	15.18	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		687.00000	636,000	16.66	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		720.00000	765,000	16.66	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		668.00000	618,000	16.75	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		751.00000	797,000	16.75	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		707.00000	654,000	16.56	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		690.00000	733,000	16.56	0.00	0	0
Total £ / R Option										0.00	0	18,745
Total £ / R										40,587,124.00	3,535	59,234
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09120	0.09170			0.00	0	12,401
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09250	0.09300			0.00	0	200
Total ¥ / R Future										0.00	0	12,601
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,171.00000	1,121,000	22.90	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	22.90	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		228.00000	187,000	14.66	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		58.00000	67,000	14.66	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,170.00000	2,120,000	26.83	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	26.83	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	38.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,830.00000	1,140,880,000	38.31	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,317.00000	1,268,000	16.54	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		17.00000	18,000	16.54	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		538.00000	498,000	18.09	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		238.00000	248,000	18.09	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,304.00000	2,255,000	23.07	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		4.00000	5,000	23.07	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			10.00900	10.11280			5,524,968.00	552	61,290
€ / R	On	19/12/2011	Foreign Exchange Future			10.12610	10.23430			3,037,830.00	300	5,771
€ / R	On	19/03/2012	Foreign Exchange Future			10.23410	10.34580			0.00	0	8,103
Total € / R Future										8,562,798.00	852	75,164
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		471.00000	376,000	13.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		8.00000	17,000	13.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		425.00000	332,000	13.61	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		12.00000	23,000	13.61	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		519.00000	421,000	13.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		6.00000	12,000	13.81	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		23.00000	41,000	13.40	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		336.00000	250,000	13.40	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		327.00000	414,000	15.39	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		40.00000	23,000	15.39	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		814.00000	711,000	15.72	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		1.00000	2,000	15.72	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		72.00000	44,000	14.49	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		209.00000	285,000	14.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		185.00000	120,000	13.00	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		72.00000	111,000	13.00	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		14.00000	8,000	16.78	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		551.00000	649,000	16.78	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		715.00000	613,000	14.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		2.00000	4,000	14.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		22.00000	12,000	16.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		459.00000	553,000	16.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		18.00000	10,000	16.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		505.00000	601,000	16.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		27.00000	15,000	15.99	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		414.00000	506,000	15.99	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		2.00000	1,000	19.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		989.00000	1,092,000	19.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		2.00000	1,000	19.72	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		1,039.00000	1,142,000	19.72	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Call		0.00000	0,000	22.98	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Put		1,487.00000	1,591,000	22.98	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		6.00000	3,000	17.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		743.00000	844,000	17.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Call		49.00000	28,000	15.09	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Put		286.00000	369,000	15.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Call		87.00000	54,000	14.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Put		174.00000	245,000	14.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		568.00000	492,000	13.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		134.00000	166,000	13.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		535.00000	462,000	13.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		151.00000	186,000	13.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		601.00000	523,000	13.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		117.00000	147,000	13.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		446.00000	381,000	14.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		212.00000	255,000	14.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		755.00000	664,000	13.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		71.00000	88,000	13.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		969.00000	869,000	13.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		35.00000	43,000	13.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		881.00000	784,000	13.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		47.00000	58,000	13.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		59.00000	47,000	19.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,575.00000	1,671,000	19.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		475.00000	407,000	14.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		191.00000	231,000	14.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		69.00000	55,000	19.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,435.00000	1,529,000	19.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		796.00000	703,000	13.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		62.00000	77,000	13.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		131.00000	107,000	17.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		897.00000	981,000	17.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		324.00000	274,000	14.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		340.00000	398,000	14.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		65.00000	52,000	19.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,481.00000	1,576,000	19.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		286.00000	241,000	15.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		402.00000	465,000	15.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		419.00000	357,000	14.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		235.00000	281,000	14.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		715.00000	626,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		81.00000	100,000	13.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		105.00000	85,000	18.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		1,071.00000	1,159,000	18.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		0.00000	312,000	14.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		0.00000	336,000	14.67	134,400.00	400	400
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		580.00000	517,000	14.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		334.00000	383,000	14.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		555.00000	494,000	14.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		359.00000	410,000	14.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		606.00000	540,000	14.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		310.00000	356,000	14.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,353.00000	1,248,000	14.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		57.00000	64,000	14.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		508.00000	451,000	15.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		412.00000	467,000	15.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		752.00000	674,000	14.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		206.00000	240,000	14.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,398.00000	1,293,000	14.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		52.00000	59,000	14.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		689.00000	617,000	14.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		243.00000	283,000	14.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		375.00000	331,000	16.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		629.00000	697,000	16.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		330.00000	290,000	16.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		734.00000	806,000	16.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		486.00000	432,000	15.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		440.00000	498,000	15.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		248.00000	217,000	17.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,002.00000	1,083,000	17.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		182.00000	158,000	18.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,336.00000	1,424,000	18.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		291.00000	256,000	16.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		845.00000	922,000	16.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		152.00000	131,000	18.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,556.00000	1,647,000	18.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		280.00000	245,000	16.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		884.00000	961,000	16.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		932.00000	841,000	14.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		136.00000	157,000	14.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		212.00000	185,000	17.78	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	11.30	Put		1,166.00000	1,251,000	17.78	0.00	0	0
Total € / R Option										134,400.00	400	24,100
Total € / R										8,697,198.00	1,252	99,264
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.06210	7.05890			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		397.00000	399,000	14.90	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.70	Put		38.00000	37,000	14.90	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Call		360.00000	361,000	15.10	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Put		51.00000	49,000	15.10	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Call		439.00000	442,000	15.01	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Put		30.00000	30,000	15.01	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Put		148.00000	143,000	16.12	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Call		207.00000	205,000	16.12	0.00	0	14,286
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Put		425.00000	420,000	19.01	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Call		84.00000	82,000	19.01	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			7.53220	7.50120			3,766,100.00	500	26,285
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.54430	7.51350			8,298,730.00	1,100	931
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.56070	7.53290			3,795,471.40	502	1,680
Total AU\$ / R Future										15,860,301.40	2,102	28,896
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		852.00000	883,000	21.04	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		1.00000	1,000	21.04	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		802.00000	833,000	20.68	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	6.70	Put		1.00000	1,000	20.68		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		902.00000	932,000	21.41		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		1.00000	0,000	21.41		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		94.00000	107,000	13.58		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		93.00000	75,000	13.58		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		122.00000	138,000	13.79		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		71.00000	56,000	13.79		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		505.00000	535,000	17.11		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		4.00000	3,000	17.11		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		313.00000	342,000	14.79		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		12.00000	10,000	14.79		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		72.00000	81,000	13.38		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		121.00000	99,000	13.38		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		359.00000	388,000	14.99		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		8.00000	6,000	14.99		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		6.00000	6,000	15.10		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		455.00000	424,000	15.10		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		752.00000	783,000	20.31		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		1.00000	1,000	20.31		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		5.00000	5,000	15.70		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		504.00000	473,000	15.70		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		703.00000	733,000	19.94		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		2.00000	1,000	19.94		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		407.00000	437,000	15.70		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		6.00000	5,000	15.70		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	8.15	Call		2.00000	2,000	17.48		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		651.00000	620,000	17.48		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		153.00000	173,000	13.99		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		52.00000	41,000	13.99		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		4.00000	4,000	16.29		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		553.00000	522,000	16.29		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		881.00000	910,000	15.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		18.00000	16,000	15.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		835.00000	864,000	15.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		22.00000	20,000	15.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		928.00000	961,000	16.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		15.00000	17,000	16.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		237.00000	252,000	14.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		224.00000	208,000	14.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		350.00000	369,000	14.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		137.00000	125,000	14.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		461.00000	475,000	13.46		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		178.00000	164,000	13.46		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		431.00000	444,000	13.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		198.00000	183,000	13.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		492.00000	507,000	13.42		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		159.00000	146,000	13.42		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		376.00000	387,000	13.57		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		243.00000	226,000	13.57		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		674.00000	693,000	13.62		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		91.00000	82,000	13.62		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		230.00000	235,000	14.21		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		447.00000	424,000	14.21		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		350.00000	360,000	13.61		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		267.00000	249,000	13.61		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		635.00000	654,000	13.56		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		102.00000	93,000	13.56		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,349.00000	1,376,000	15.83		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		16.00000	15,000	15.83		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								15,860,301.40	2,102	28,896
CAD/ R On 19/09/2011 Foreign Exchange Future			7.19750	7.17700				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.27440	7.25600				0.00	0	10
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		36.00000	44,000	10.55		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		109.00000	97,000	10.55		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		25.00000	31,000	11.05		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		148.00000	134,000	11.05		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		52.00000	63,000	10.04		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		75.00000	66,000	10.04		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		1.00000	1,000	15.44		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		624.00000	604,000	15.44		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		1.00000	1,000	15.07		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		574.00000	554,000	15.07		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	7.85	Call		0.00000	1,000	15.81	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		673.00000	654,000	15.81	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		4.00000	5,000	13.57	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		377.00000	358,000	13.57	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		577.00000	598,000	15.51	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	1,000	15.51	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		282.00000	302,000	12.04	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		5.00000	5,000	12.04	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	16.71	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		773.00000	753,000	16.71	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		193.00000	195,000	11.51	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		187.00000	171,000	11.51	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		173.00000	174,000	11.76	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		217.00000	200,000	11.76	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		218.00000	221,000	11.51	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		162.00000	147,000	11.51	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		80.00000	80,000	13.45	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		474.00000	456,000	13.45	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		493.00000	508,000	11.73	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		37.00000	34,000	11.73	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		90.00000	89,000	13.21	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		434.00000	415,000	13.21	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		451.00000	466,000	11.62	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		45.00000	42,000	11.62	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		139.00000	139,000	12.24	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	7.40	Put		283.00000	265,000	12.24	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		411.00000	424,000	11.50	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		55.00000	50,000	11.50	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		124.00000	125,000	12.48	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		318.00000	301,000	12.48	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			0.00450	0.00530			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			0.17920	0.17370			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			8.83150	8.70690			0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Future			8.97590	8.84980			134,638.50	15	279
Total CHF / R Future										134,638.50	15	279
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		1,058.00000	1,182,000	24.13	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		1.00000	1,000	24.13	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		1,009.00000	1,132,000	23.93	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		2.00000	1,000	23.93	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		1,108.00000	1,232,000	24.32	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		1.00000	1,000	24.32	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Call		344.00000	446,000	17.17	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Put		37.00000	15,000	17.17	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	9.05	Call		58.00000	82,000	21.35	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Put		401.00000	301,000	21.35	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Call		67.00000	95,000	20.93	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Put		360.00000	264,000	20.93	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		910.00000	1,033,000	23.53	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		3.00000	2,000	23.53	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		78.00000	109,000	20.51	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		321.00000	228,000	20.51	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		119.00000	168,000	19.40	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		212.00000	137,000	19.40	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		103.00000	145,000	19.68	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		246.00000	164,000	19.68	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		51.00000	71,000	21.77	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		444.00000	340,000	21.77	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		33.00000	46,000	23.02	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		576.00000	465,000	23.02	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		861.00000	983,000	23.34	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		4.00000	2,000	23.34	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		688.00000	780,000	18.12	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		138.00000	104,000	18.12	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		653.00000	743,000	18.19	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		153.00000	117,000	18.19	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		723.00000	818,000	18.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		123.00000	92,000	18.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		560.00000	639,000	18.41	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	8.50	Put		210.00000	163,000	18.41	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		798.00000	897,000	17.91	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		98.00000	71,000	17.91	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,002.00000	1,118,000	18.48	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		52.00000	42,000	18.48	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		532.00000	606,000	18.48	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		232.00000	180,000	18.48	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		370.00000	424,000	19.78	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		420.00000	348,000	19.78	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		224.00000	257,000	21.81	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		774.00000	681,000	21.81	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		287.00000	329,000	20.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		587.00000	503,000	20.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		589.00000	672,000	18.34	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		189.00000	146,000	18.34	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		916.00000	1,027,000	18.16	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		66.00000	51,000	18.16	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,139.00000	1,256,000	18.96	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		39.00000	30,000	18.96	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		410.00000	470,000	19.41	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		360.00000	294,000	19.41	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,232.00000	1,350,000	19.28	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		32.00000	24,000	19.28	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		456.00000	521,000	19.04	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		306.00000	245,000	19.04	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		351.00000	403,000	19.97		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		451.00000	377,000	19.97		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		506.00000	576,000	18.67		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		256.00000	200,000	18.67		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		213.00000	245,000	22.02		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		813.00000	719,000	22.02		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		273.00000	313,000	20.98		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		623.00000	537,000	20.98		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								134,638.50	15	279
RAIN On 19/09/2011 Foreign Exchange Future			14,374.40000	14,452.61000				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			1.10070	1.10050				0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.11460	1.11490				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		165.00000	160,000	16.00		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		160.00000	153,000	16.00		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		38.00000	35,000	18.70		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		533.00000	528,000	18.70		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		519.00000	520,000	15.10		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		14.00000	13,000	15.10		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		485.00000	470,000	16.29		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		336.00000	324,000	16.29		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	1.15	Call		293.00000	279,000	17.57	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		644.00000	633,000	17.57	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		788.00000	780,000	15.72	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		139.00000	134,000	15.72	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							247,734,952.80	32,351	504,321
Total Options							134,400.00	400	347,086
Grand Total:							247,869,352.80	32,751	851,407