

Currency Derivatives Daily MTM Report

Daily summary for: 05/09/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			7.13920	7.08580			270,554,262.40	37,897	217,879
\$ / R	On	19/12/2011			7.22910	7.17540			121,564,545.60	16,816	75,845
\$ / R	On	19/03/2012			7.31080	7.25750			0.00	0	16,738
\$ / R	On	18/06/2012			7.39100	7.33830			0.00	0	2,009
\$ / R	On	17/09/2012			7.47480	7.42290			0.00	0	416
\$ / R	On	14/12/2012			7.57650	7.52440			0.00	0	0
\$ / R	On	12/12/2014			8.58680	8.53350			0.00	0	0
Total \$ / R Future									392,118,808.00	54,713	312,887
\$ / R	On	19/09/2011	8.05	Call		3.00000	1,000	25.92	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		967.00000	912,000	25.92	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		2.00000	1,000	26.02	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,016.00000	962,000	26.02	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		3.00000	2,000	25.83	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		917.00000	863,000	25.83	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		721.00000	667,000	25.43	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		7.00000	6,000	25.43	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		26.00000	28,000	19.99	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		340.00000	289,000	19.99	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		296.00000	344,000	15.54	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		10.00000	5,000	15.54	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		212.00000	254,000	15.73	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		26.00000	15,000	15.73	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		386.00000	333,000	20.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		22.00000	22,000	20.64	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		527.00000	473,000	22.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		13.00000	12,000	22.69	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		390.00000	441,000	16.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		4.00000	2,000	16.18	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		2.00000	1,000	17.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		488.00000	540,000	17.64	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		105.00000	72,000	16.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		91.00000	111,000	16.12	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,714.00000	2,661,000	36.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	36.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		253.00000	205,000	18.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		39.00000	44,000	18.70	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		173.00000	131,000	17.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		59.00000	70,000	17.41	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		1.00000	1,000	18.37	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		537.00000	590,000	18.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		341.00000	392,000	15.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		5.00000	3,000	15.45	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		16.00000	9,000	15.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		252.00000	298,000	15.64	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		432.00000	379,000	21.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		18.00000	18,000	21.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		176.00000	213,000	15.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		40.00000	24,000	15.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		11.00000	10,000	23.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		575.00000	521,000	23.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		73.00000	88,000	16.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		137.00000	99,000	16.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		143.00000	175,000	15.92	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		57.00000	36,000	15.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		686.00000	739,000	20.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	20.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		8.00000	7,000	24.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		672.00000	618,000	24.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,336.00000	1,389,000	25.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	25.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		48.00000	56,000	18.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		212.00000	167,000	18.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		15.00000	14,000	22.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		479.00000	425,000	22.01	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,286.00000	1,339,000	24.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	24.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		2.00000	1,000	26.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,066.00000	1,012,000	26.12	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,236.00000	1,289,000	24.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	24.39	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		9.00000	8,000	24.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		623.00000	569,000	24.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		786.00000	839,000	21.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	21.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,386.00000	1,439,000	25.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	25.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		115.00000	140,000	16.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		79.00000	51,000	16.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		438.00000	491,000	16.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		2.00000	2,000	16.91	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		32.00000	35,000	19.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		296.00000	246,000	19.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		5.00000	3,000	25.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		819.00000	764,000	25.63	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Call		1.00000	0,000	26.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Put		1,165.00000	1,111,000	26.32	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Call		1,136.00000	1,189,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	23.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Call		836.00000	889,000	21.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	21.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Call		2.00000	0,000	26.22	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	8.20	Put		1,116.00000	1,061,000	26.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		6.00000	4,000	25.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		770.00000	715,000	25.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Call		1.00000	0,000	26.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Put		1,215.00000	1,161,000	26.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Call		1,086.00000	1,139,000	23.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	23.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Call		986.00000	1,039,000	22.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	22.65	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		4.00000	2,000	25.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		868.00000	813,000	25.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Call		1,036.00000	1,089,000	22.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	22.99	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Call		1.00000	0,000	26.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Put		1,265.00000	1,211,000	26.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		205.00000	224,000	17.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		380.00000	345,000	17.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		191.00000	208,000	18.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		416.00000	379,000	18.22	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		220.00000	241,000	17.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		345.00000	312,000	17.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		82.00000	67,000	15.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		507.00000	546,000	15.47	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		912.00000	862,000	21.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		87.00000	91,000	21.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		173.00000	150,000	16.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		348.00000	379,000	16.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		312.00000	281,000	17.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		237.00000	260,000	17.43	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,038.00000	1,087,000	16.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		13.00000	8,000	16.45	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		490.00000	450,000	18.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		165.00000	179,000	18.74	0.00	0	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		756.00000	800,000	15.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		31.00000	21,000	15.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		802.00000	847,000	15.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		27.00000	18,000	15.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		942.00000	990,000	16.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		17.00000	11,000	16.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		82.00000	85,000	21.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		957.00000	906,000	21.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,232.00000	1,283,000	17.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		7.00000	4,000	17.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		177.00000	193,000	18.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		452.00000	414,000	18.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		545.00000	585,000	15.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		70.00000	56,000	15.40	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		470.00000	508,000	15.53	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		95.00000	79,000	15.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		98.00000	103,000	20.91	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		823.00000	774,000	20.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		126.00000	135,000	19.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		651.00000	606,000	19.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		435.00000	471,000	15.60	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		110.00000	92,000	15.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		895.00000	942,000	15.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		20.00000	13,000	15.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		848.00000	894,000	15.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		23.00000	15,000	15.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,183.00000	1,234,000	17.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		8.00000	5,000	17.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		111.00000	118,000	20.36	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		736.00000	689,000	20.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		144.00000	155,000	19.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		569.00000	526,000	19.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		626.00000	667,000	15.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		51.00000	38,000	15.27	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,330.00000	1,382,000	17.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		5.00000	3,000	17.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		104.00000	110,000	20.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		779.00000	731,000	20.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		280.00000	251,000	17.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		255.00000	280,000	17.17	0.00	0	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		667.00000	710,000	15.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		42.00000	31,000	15.20	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		59.00000	60,000	23.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		1,234.00000	1,181,000	23.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		69.00000	71,000	22.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		1,094.00000	1,042,000	22.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,086.00000	1,136,000	16.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		11.00000	7,000	16.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		276.00000	302,000	16.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		251.00000	223,000	16.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		404.00000	439,000	15.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		129.00000	110,000	15.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		298.00000	326,000	16.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		223.00000	197,000	16.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		585.00000	625,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		60.00000	46,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		990.00000	1,038,000	16.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		15.00000	9,000	16.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		62.00000	63,000	23.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		1,187.00000	1,134,000	23.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		710.00000	754,000	15.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		35.00000	25,000	15.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		375.00000	408,000	16.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		150.00000	129,000	16.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		135.00000	145,000	19.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		610.00000	566,000	19.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		56.00000	56,000	23.55	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		1,281.00000	1,227,000	23.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		66.00000	67,000	22.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		1,141.00000	1,088,000	22.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		118.00000	126,000	20.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		693.00000	647,000	20.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		322.00000	352,000	16.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		197.00000	173,000	16.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		77.00000	80,000	21.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		1,002.00000	951,000	21.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,135.00000	1,185,000	16.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		10.00000	6,000	16.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		92.00000	97,000	21.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		867.00000	818,000	21.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		154.00000	167,000	19.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		529.00000	488,000	19.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		73.00000	75,000	22.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		1,048.00000	996,000	22.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		469.00000	499,000	16.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		248.00000	224,000	16.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		444.00000	473,000	16.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		273.00000	248,000	16.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		494.00000	525,000	16.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		223.00000	200,000	16.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		487.00000	518,000	16.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		230.00000	207,000	16.26	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		415.00000	443,000	16.88	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		308.00000	282,000	16.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		374.00000	399,000	17.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		367.00000	338,000	17.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		607.00000	644,000	15.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		150.00000	133,000	15.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		394.00000	420,000	17.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		337.00000	309,000	17.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		641.00000	679,000	15.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		134.00000	118,000	15.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		275.00000	293,000	18.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		568.00000	532,000	18.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		189.00000	200,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		882.00000	839,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		320.00000	342,000	17.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		463.00000	431,000	17.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		140.00000	147,000	21.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,183.00000	1,136,000	21.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		677.00000	716,000	15.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		120.00000	105,000	15.77	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		134.00000	141,000	21.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,227.00000	1,180,000	21.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		573.00000	610,000	15.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		166.00000	149,000	15.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		181.00000	191,000	20.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		924.00000	880,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		438.00000	466,000	16.67	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		281.00000	255,000	16.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		713.00000	753,000	15.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		106.00000	92,000	15.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		304.00000	325,000	18.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		497.00000	464,000	18.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		152.00000	160,000	21.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,095.00000	1,049,000	21.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		207.00000	219,000	19.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		800.00000	758,000	19.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		462.00000	491,000	16.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		255.00000	230,000	16.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		751.00000	792,000	15.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		94.00000	81,000	15.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		216.00000	230,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		759.00000	719,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		173.00000	183,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		966.00000	922,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		198.00000	209,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		841.00000	798,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		159.00000	167,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,052.00000	1,006,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		337.00000	360,000	17.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		430.00000	399,000	17.70	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		355.00000	379,000	17.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		398.00000	368,000	17.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		541.00000	577,000	16.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		184.00000	166,000	16.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		238.00000	253,000	19.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		681.00000	642,000	19.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		166.00000	175,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		1,009.00000	964,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		289.00000	309,000	18.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		532.00000	498,000	18.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		919.00000	962,000	15.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		62.00000	51,000	15.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,144.00000	1,189,000	16.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		37.00000	28,000	16.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		262.00000	279,000	18.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		605.00000	568,000	18.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		146.00000	153,000	21.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		1,139.00000	1,092,000	21.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,098.00000	1,143,000	16.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		41.00000	32,000	16.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		513.00000	545,000	16.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		206.00000	184,000	16.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		227.00000	241,000	19.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		720.00000	680,000	19.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		129.00000	135,000	21.94	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		1,272.00000	1,224,000	21.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		875.00000	918,000	15.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		68.00000	57,000	15.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		249.00000	266,000	18.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		642.00000	605,000	18.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		790.00000	832,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		83.00000	71,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		832.00000	874,000	15.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		75.00000	63,000	15.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		963.00000	1,006,000	16.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		56.00000	45,000	16.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,190.00000	1,236,000	16.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		33.00000	25,000	16.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		124.00000	129,000	22.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		1,317.00000	1,268,000	22.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		120.00000	124,000	22.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		1,363.00000	1,313,000	22.33	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		487.00000	516,000	17.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		399.00000	375,000	17.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		467.00000	495,000	17.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		429.00000	404,000	17.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		508.00000	537,000	16.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		370.00000	346,000	16.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		628.00000	658,000	17.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		405.00000	383,000	17.10	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		606.00000	636,000	17.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		433.00000	411,000	17.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		650.00000	681,000	16.93	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		377.00000	356,000	16.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		463.00000	439,000	17.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		586.00000	614,000	17.43	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		554.00000	581,000	18.64	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		730.00000	705,000	18.64	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		538.00000	564,000	18.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		764.00000	738,000	18.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		571.00000	598,000	18.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		697.00000	672,000	18.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		943.00000	913,000	19.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		467.00000	489,000	19.40	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,227.00000	1,268,000	19.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,194.00000	1,181,000	19.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,210.00000	1,251,000	20.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,227.00000	1,214,000	20.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,245.00000	1,287,000	19.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,162.00000	1,150,000	19.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		887.00000	877,000	19.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,420.00000	1,464,000	19.26	0.00	0	200
Total \$ / R Option										0.00	0	283,148
Total \$ / R										392,118,808.00	54,713	596,035
\$ / R MAXOn	19/09/2011	Foreign Exchange Future				7.13920	7.08580			99,948.80	14	453

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				7.22910	7.17540			50,603.70	7	104
Total \$ / R MAXI Future										150,552.50	21	557
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.10	Call		9,062.00000	11,060,000	16.12	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.10	Put		10,482.00000	7,140,000	16.12	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.15	Call		7,327.00000	8,826,000	16.76	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.15	Put		13,747.00000	9,906,000	16.76	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.05	Call		11,476.00000	14,043,000	16.02	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.05	Put		7,896.00000	5,123,000	16.02	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.20	Put		17,349.00000	13,091,000	17.41	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.20	Call		5,929.00000	7,011,000	17.41	0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.00	Call		34,773.00000	37,884,000	16.27	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.00	Put		17,233.00000	14,974,000	16.27	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.05	Call		32,217.00000	35,153,000	16.50	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.05	Put		19,677.00000	17,243,000	16.50	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		6.95	Call		37,503.00000	40,792,000	16.05	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		6.95	Put		14,963.00000	12,882,000	16.05	0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										150,552.50	21	607
£ / R	On 19/09/2011	Foreign Exchange Future				11.48810	11.47600			1,481,964.90	129	21,934
£ / R	On 19/12/2011	Foreign Exchange Future				11.62190	11.60980			360,278.90	31	12,757
£ / R	On 19/03/2012	Foreign Exchange Future				11.74280	11.73090			58,714.00	5	2,762
£ / R	On 18/06/2012	Foreign Exchange Future				11.86100	11.84980			0.00	0	0
Total £ / R Future										1,900,957.80	165	37,453
£ / R	On 19/09/2011	Foreign Exchange Option		11.50	Call		121.00000	122,000	14.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		145.00000	134,000	14.21	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		102.00000	101,000	14.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		176.00000	163,000	14.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		147.00000	148,000	14.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		121.00000	110,000	14.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		72.00000	69,000	14.96	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		246.00000	231,000	14.96	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		13.00000	11,000	17.21	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		637.00000	623,000	17.21	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		13.00000	11,000	15.32	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		489.00000	499,000	15.32	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		978.00000	990,000	19.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		2.00000	2,000	19.89	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		536.00000	546,000	15.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		10.00000	8,000	15.44	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		40.00000	35,000	14.88	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		316.00000	323,000	14.88	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		633.00000	644,000	16.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		7.00000	6,000	16.43	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		24.00000	20,000	15.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		400.00000	408,000	15.10	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		357.00000	365,000	14.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		31.00000	27,000	14.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		28.00000	25,000	16.21	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		452.00000	437,000	16.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		50.00000	47,000	15.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		324.00000	309,000	15.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		41.00000	38,000	15.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		365.00000	350,000	15.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		277.00000	283,000	14.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		51.00000	45,000	14.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		731.00000	742,000	17.42	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		5.00000	4,000	17.42	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		60.00000	57,000	15.21	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		284.00000	269,000	15.21	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		34.00000	31,000	15.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		408.00000	393,000	15.96	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		829.00000	841,000	18.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		3.00000	3,000	18.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		365.00000	366,000	15.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		405.00000	394,000	15.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		346.00000	347,000	15.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		436.00000	425,000	15.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		385.00000	386,000	15.11	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		375.00000	364,000	15.11	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		203.00000	202,000	16.92	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		793.00000	780,000	16.92	0.00	0	150
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		538.00000	542,000	14.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		228.00000	220,000	14.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		279.00000	279,000	16.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		569.00000	557,000	16.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		328.00000	328,000	15.56	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		468.00000	456,000	15.56	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,144.00000	1,155,000	13.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		34.00000	33,000	13.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		970.00000	979,000	13.99	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		60.00000	57,000	13.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		682.00000	687,000	15.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		401.00000	394,000	15.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		657.00000	662,000	15.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		426.00000	419,000	15.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		708.00000	713,000	15.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		377.00000	370,000	15.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		634.00000	638,000	15.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		453.00000	445,000	15.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		490.00000	493,000	16.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		659.00000	650,000	16.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		948.00000	955,000	14.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		217.00000	212,000	14.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		526.00000	530,000	16.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		595.00000	587,000	16.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		368.00000	371,000	17.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		937.00000	928,000	17.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		734.00000	739,000	15.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		353.00000	346,000	15.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,019.00000	1,026,000	14.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		188.00000	183,000	14.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		567.00000	571,000	16.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		536.00000	528,000	16.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		880.00000	887,000	15.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		249.00000	244,000	15.02	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		694.00000	698,000	16.53	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		694.00000	687,000	16.53	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		675.00000	679,000	16.62	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		725.00000	718,000	16.62	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		714.00000	718,000	16.44	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		664.00000	657,000	16.44	0.00	0	0
Total £ / R Option										0.00	0	18,745
Total £ / R										1,900,957.80	165	56,198
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09280	0.09230			2,598.40	28	12,401
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09410	0.09360			0.00	0	200
Total ¥ / R Future										2,598.40	28	12,601
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,230.00000	1,280,000	25.37	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	25.37	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		262.00000	304,000	15.71	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		32.00000	24,000	15.71	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,230.00000	2,280,000	22.49	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	22.49	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	39.70	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		1,140,770.00000	1,140,720,000	39.70	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,375.00000	1,423,000	17.33	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		15.00000	13,000	17.33	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		563.00000	591,000	17.67	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		203.00000	181,000	17.67	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,364.00000	2,413,000	23.37	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		4.00000	3,000	23.37	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										2,598.40	28	12,601
€ / R	On	19/09/2011	Foreign Exchange Future			10.05490	10.06440			30,466,347.00	3,030	61,290
€ / R	On	19/12/2011	Foreign Exchange Future			10.17620	10.18480			3,205,503.00	315	6,078
€ / R	On	19/03/2012	Foreign Exchange Future			10.28970	10.29710			0.00	0	8,103
Total € / R Future										33,671,850.00	3,345	75,471
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		425.00000	414,000	14.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		11.00000	9,000	14.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		379.00000	368,000	14.32	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		15.00000	13,000	14.32	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		471.00000	461,000	14.68	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		7.00000	6,000	14.68	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		28.00000	25,000	13.96	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		292.00000	280,000	13.96	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		365.00000	366,000	15.63	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		29.00000	21,000	15.63	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		765.00000	756,000	16.31	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	9.30	Put		1.00000	1,000	16.31	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		53.00000	43,000	14.53	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		239.00000	238,000	14.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		146.00000	134,000	13.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		82.00000	79,000	13.25	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		10.00000	7,000	17.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		596.00000	602,000	17.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		666.00000	656,000	15.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		2.00000	1,000	15.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		16.00000	11,000	16.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		502.00000	506,000	16.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		13.00000	8,000	17.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		549.00000	553,000	17.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		20.00000	13,000	16.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		456.00000	458,000	16.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		1.00000	1,000	20.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		1,037.00000	1,046,000	20.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		1.00000	1,000	20.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		1,087.00000	1,096,000	20.73	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Call		0.00000	0,000	24.67	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Put		1,536.00000	1,545,000	24.67	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		4.00000	3,000	18.61	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		790.00000	798,000	18.61	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Call		36.00000	27,000	15.27	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Put		322.00000	322,000	15.27	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		65.00000	54,000	14.17	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Put		201.00000	199,000	14.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		527.00000	523,000	13.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		142.00000	147,000	13.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		496.00000	491,000	14.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		161.00000	165,000	14.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		560.00000	555,000	13.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		125.00000	129,000	13.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		410.00000	405,000	14.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		225.00000	229,000	14.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		708.00000	705,000	13.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		73.00000	79,000	13.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		919.00000	915,000	13.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		34.00000	39,000	13.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		832.00000	829,000	13.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		47.00000	53,000	13.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		50.00000	51,000	20.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,615.00000	1,625,000	20.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		437.00000	433,000	14.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		202.00000	207,000	14.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		59.00000	59,000	19.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,474.00000	1,483,000	19.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		749.00000	745,000	13.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		64.00000	69,000	13.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		115.00000	114,000	17.54	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		930.00000	938,000	17.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		295.00000	290,000	14.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		360.00000	364,000	14.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		56.00000	56,000	19.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,521.00000	1,530,000	19.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		260.00000	255,000	15.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		425.00000	429,000	15.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		384.00000	380,000	14.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		249.00000	254,000	14.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		669.00000	665,000	13.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		84.00000	89,000	13.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		91.00000	91,000	18.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		1,106.00000	1,115,000	18.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		337.00000	332,000	14.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		302.00000	306,000	14.65	0.00	0	400
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		548.00000	541,000	14.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		351.00000	351,000	14.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		524.00000	517,000	14.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		377.00000	377,000	14.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		572.00000	566,000	14.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		325.00000	326,000	14.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,303.00000	1,300,000	14.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		56.00000	60,000	14.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		479.00000	472,000	15.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		432.00000	432,000	15.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		711.00000	706,000	14.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		214.00000	216,000	14.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,348.00000	1,345,000	14.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		51.00000	55,000	14.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		653.00000	647,000	14.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		256.00000	257,000	14.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		352.00000	347,000	15.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		655.00000	657,000	15.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		309.00000	304,000	16.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		762.00000	764,000	16.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		458.00000	451,000	15.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		461.00000	461,000	15.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		231.00000	228,000	17.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,034.00000	1,038,000	17.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		168.00000	168,000	18.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,371.00000	1,378,000	18.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		272.00000	268,000	16.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		875.00000	878,000	16.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		139.00000	140,000	19.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,592.00000	1,600,000	19.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		261.00000	258,000	16.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		914.00000	918,000	16.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		886.00000	884,000	14.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		139.00000	144,000	14.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		196.00000	195,000	17.82	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	11.30	Put		1,199.00000	1,205,000	17.82	0.00	0	0
Total € / R Option										0.00	0	24,100
Total € / R										33,671,850.00	3,345	99,571
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.17540	7.12230			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		450.00000	495,000	15.15	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.70	Put		28.00000	20,000	15.15	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Call		408.00000	452,000	15.16	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Put		36.00000	27,000	15.16	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Call		494.00000	540,000	15.14	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Put		22.00000	15,000	15.14	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Put		115.00000	93,000	15.98	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Call		237.00000	268,000	15.98	0.00	0	14,286
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Put		372.00000	330,000	18.54	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Call		94.00000	105,000	18.54	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			7.51640	7.54470			0.00	0	26,285
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.52950	7.55820			752,950.00	100	1,131
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.54750	7.57500			0.00	0	1,680
Total AU\$ / R Future										752,950.00	100	29,096
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		895.00000	867,000	21.78	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		0.00000	1,000	21.78	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		845.00000	817,000	21.78	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		0.00000	1,000	21.78		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		945.00000	916,000	21.78		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		0.00000	0,000	21.78		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		110.00000	85,000	13.12		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		65.00000	69,000	13.12		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		143.00000	117,000	13.51		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		48.00000	51,000	13.51		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		547.00000	518,000	18.04		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		2.00000	2,000	18.04		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		353.00000	324,000	15.42		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		8.00000	8,000	15.42		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		82.00000	63,000	13.39		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		87.00000	97,000	13.39		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		400.00000	371,000	15.80		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		5.00000	5,000	15.80		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		5.00000	3,000	15.93		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		410.00000	437,000	15.93		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		795.00000	767,000	21.78		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		0.00000	1,000	21.78		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		4.00000	3,000	16.58		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		459.00000	487,000	16.58		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		746.00000	717,000	21.03		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		1.00000	1,000	21.03		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		449.00000	420,000	16.54		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		4.00000	4,000	16.54		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	1,000	18.52	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		607.00000	635,000	18.52	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		180.00000	152,000	13.89	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		35.00000	36,000	13.89	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		3.00000	2,000	17.23	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		508.00000	536,000	17.23	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		923.00000	890,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		15.00000	11,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		871.00000	843,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		13.00000	14,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		970.00000	942,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		12.00000	13,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		243.00000	224,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		185.00000	195,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		363.00000	341,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		105.00000	112,000	13.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		477.00000	456,000	13.09	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		152.00000	159,000	13.09	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		446.00000	426,000	13.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		171.00000	179,000	13.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		510.00000	488,000	13.04	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		135.00000	141,000	13.04	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		387.00000	369,000	13.26	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		212.00000	222,000	13.26	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		700.00000	676,000	13.33	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		75.00000	79,000	13.33		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		233.00000	220,000	13.92		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		408.00000	423,000	13.92		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		360.00000	343,000	13.32		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		235.00000	246,000	13.32		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		660.00000	636,000	13.27		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		85.00000	89,000	13.27		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,388.00000	1,361,000	15.61		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		13.00000	14,000	15.61		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								752,950.00	100	29,096
CAD/ R On 19/09/2011 Foreign Exchange Future			7.20470	7.22260				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.28180	7.30010				0.00	0	10
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		52.00000	44,000	11.37		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		79.00000	89,000	11.37		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		36.00000	30,000	11.87		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		113.00000	125,000	11.87		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		73.00000	64,000	10.86		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		50.00000	59,000	10.86		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		1.00000	1,000	16.93		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		578.00000	596,000	16.93		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		1.00000	1,000	16.42		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		528.00000	546,000	16.42		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		1.00000	0,000	17.44	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		628.00000	645,000	17.44	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		6.00000	4,000	14.40	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		333.00000	349,000	14.40	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		623.00000	605,000	16.41	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	16.41	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		326.00000	308,000	13.10	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		3.00000	3,000	13.10	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	18.46	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		727.00000	745,000	18.46	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		205.00000	194,000	11.44	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		155.00000	162,000	11.44	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		180.00000	171,000	11.51	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		180.00000	189,000	11.51	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		233.00000	220,000	11.37	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		133.00000	138,000	11.37	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		83.00000	76,000	13.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		433.00000	444,000	13.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		529.00000	508,000	11.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		29.00000	26,000	11.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		92.00000	85,000	12.95	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		392.00000	403,000	12.95	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		485.00000	465,000	11.12	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		35.00000	33,000	11.12	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		144.00000	135,000	11.99	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		244.00000	253,000	11.99	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		443.00000	424,000	11.07	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		43.00000	42,000	11.07	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		129.00000	120,000	12.23	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		279.00000	288,000	12.23	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			0.00070	0.00220			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			0.26780	0.22190			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			9.08760	9.05100			72,700.80	8	18
CHF / R	On	19/12/2011	Foreign Exchange Future			9.24220	9.20320			0.00	0	264
Total CHF / R Future										72,700.80	8	282
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		1,401.00000	1,438,000	26.57	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		0.00000	0,000	26.57	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		1,351.00000	1,388,000	26.41	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		0.00000	0,000	26.41	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		1,451.00000	1,488,000	26.73	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		0.00000	0,000	26.73	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Call		657.00000	692,000	21.77	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.40	Put		6.00000	4,000	21.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Call		153.00000	164,000	20.33	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Put		152.00000	126,000	20.33	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Call		177.00000	190,000	20.04	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Put		126.00000	102,000	20.04	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		1,251.00000	1,288,000	26.09	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		0.00000	0,000	26.09	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		203.00000	219,000	19.74	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		102.00000	81,000	19.74	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		299.00000	323,000	18.87	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		48.00000	35,000	18.87	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		264.00000	285,000	19.16	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		63.00000	47,000	19.16	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		133.00000	140,000	20.62	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		182.00000	152,000	20.62	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		86.00000	89,000	21.91	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		285.00000	251,000	21.91	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		1,201.00000	1,238,000	25.93	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		0.00000	0,000	25.93	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		965.00000	1,000,000	18.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		62.00000	58,000	18.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		924.00000	959,000	18.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		71.00000	67,000	18.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		1,009.00000	1,045,000	18.34	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		56.00000	53,000	18.34	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		806.00000	839,000	18.43	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		103.00000	97,000	18.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		1,099.00000	1,136,000	18.69	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		46.00000	44,000	18.69	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,331.00000	1,369,000	19.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		28.00000	27,000	19.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		769.00000	801,000	18.49	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		116.00000	109,000	18.49	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		544.00000	570,000	19.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		241.00000	228,000	19.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		330.00000	346,000	21.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		527.00000	504,000	21.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		423.00000	443,000	20.12	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		370.00000	351,000	20.12	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		845.00000	878,000	18.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		92.00000	86,000	18.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,237.00000	1,275,000	19.22	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		34.00000	33,000	19.22	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,474.00000	1,512,000	20.10	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		21.00000	20,000	20.10	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		600.00000	628,000	18.93	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		197.00000	186,000	18.93	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,570.00000	1,608,000	20.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		17.00000	16,000	20.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		663.00000	693,000	18.69	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		160.00000	151,000	18.69	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		517.00000	542,000	19.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		264.00000	250,000	19.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		733.00000	764,000	18.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		130.00000	122,000	18.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		314.00000	329,000	21.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		561.00000	537,000	21.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		402.00000	422,000	20.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		399.00000	380,000	20.29	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										72,700.80	8	282
RAIN	On	19/09/2011	Foreign Exchange Future			14,533.21000	14,487.98000			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			1.11790	1.11000			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.13250	1.12410			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		203.00000	247,000	16.18	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		103.00000	68,000	16.18	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		47.00000	53,000	18.75	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		447.00000	374,000	18.75	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		607.00000	684,000	17.51	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		7.00000	5,000	17.51	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		524.00000	574,000	16.35	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		283.00000	249,000	16.35	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		313.00000	346,000	17.53	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		572.00000	521,000	17.53	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		854.00000	918,000	15.73	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		113.00000	93,000	15.73	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							428,670,417.50	58,380	512,643
Total Options							0.00	0	347,086
Grand Total:							428,670,417.50	58,380	859,729