

Currency Derivatives Daily MTM Report

Daily summary for: 06/09/2011

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			7.14890	7.13920			132,047,331.90	18,471	218,341
\$ / R	On	19/12/2011	Foreign Exchange Future			7.23770	7.22910			16,878,316.40	2,332	75,144
\$ / R	On	19/03/2012	Foreign Exchange Future			7.31790	7.31080			768,379.50	105	16,838
\$ / R	On	18/06/2012	Foreign Exchange Future			7.39550	7.39100			0.00	0	2,009
\$ / R	On	17/09/2012	Foreign Exchange Future			7.47490	7.47480			0.00	0	416
\$ / R	On	14/12/2012	Foreign Exchange Future			7.55330	7.57650			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			8.33200	8.58680			0.00	0	0
Total \$ / R Future										149,694,027.80	20,908	312,748
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		1.00000	1,000	26.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		912.00000	902,000	26.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		1.00000	1,000	26.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		962.00000	952,000	26.61	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		2.00000	2,000	26.31	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		863.00000	853,000	26.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		667.00000	656,000	25.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		6.00000	5,000	25.17	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		28.00000	25,000	19.62	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		289.00000	276,000	19.62	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		344.00000	353,000	15.86	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		5.00000	4,000	15.86	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		254.00000	261,000	15.99	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		15.00000	12,000	15.99	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		333.00000	321,000	20.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		22.00000	20,000	20.28	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		473.00000	461,000	22.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		12.00000	10,000	22.35	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		441.00000	451,000	17.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		2.00000	2,000	17.26	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		1.00000	1,000	18.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		540.00000	550,000	18.67	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		72.00000	65,000	16.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		111.00000	114,000	16.26	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,661.00000	2,651,000	37.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	37.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		205.00000	193,000	18.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		44.00000	42,000	18.30	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		131.00000	119,000	16.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		70.00000	68,000	16.98	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		1.00000	1,000	19.37	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		590.00000	600,000	19.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		392.00000	402,000	16.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		3.00000	3,000	16.56	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		9.00000	7,000	15.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		298.00000	306,000	15.93	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		379.00000	367,000	20.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		18.00000	16,000	20.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		213.00000	219,000	16.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		24.00000	20,000	16.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		10.00000	8,000	23.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		521.00000	509,000	23.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		88.00000	87,000	16.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		99.00000	88,000	16.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		175.00000	180,000	16.13	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		36.00000	31,000	16.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		739.00000	749,000	21.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	21.18	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		7.00000	6,000	24.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		618.00000	607,000	24.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,389.00000	1,399,000	26.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	26.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		56.00000	53,000	17.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		167.00000	154,000	17.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		14.00000	13,000	21.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		425.00000	414,000	21.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,339.00000	1,349,000	25.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	25.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		1.00000	1,000	26.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,012.00000	1,002,000	26.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,289.00000	1,299,000	25.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	25.52	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		8.00000	7,000	23.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		569.00000	558,000	23.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		839.00000	849,000	21.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	21.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,439.00000	1,449,000	26.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	26.70	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		140.00000	145,000	16.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		51.00000	46,000	16.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		491.00000	500,000	17.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		2.00000	1,000	17.97	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		35.00000	33,000	18.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		246.00000	234,000	18.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		3.00000	3,000	26.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		764.00000	754,000	26.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Call		0.00000	0,000	27.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Put		1,111.00000	1,101,000	27.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Call		1,189.00000	1,199,000	24.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	24.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Call		889.00000	899,000	22.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	22.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Call		0.00000	0,000	26.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Put		1,061.00000	1,051,000	26.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		4.00000	4,000	25.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		715.00000	705,000	25.87	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Call		0.00000	0,000	27.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Put		1,161.00000	1,151,000	27.20	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Call		1,139.00000	1,149,000	24.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	24.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Call		1,039.00000	1,049,000	23.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	23.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		2.00000	2,000	26.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		813.00000	803,000	26.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Call		1,089.00000	1,099,000	23.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	23.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Call		0.00000	0,000	27.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Put		1,211.00000	1,201,000	27.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		224.00000	222,000	17.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		345.00000	334,000	17.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		208.00000	206,000	17.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		379.00000	368,000	17.98	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		241.00000	240,000	17.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		312.00000	302,000	17.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		67.00000	67,000	15.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		546.00000	555,000	15.77	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		862.00000	853,000	21.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		91.00000	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		150.00000	144,000	16.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		379.00000	382,000	16.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		281.00000	270,000	17.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		260.00000	258,000	17.15	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,087.00000	1,098,000	17.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		8.00000	10,000	17.59	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		450.00000	440,000	18.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		179.00000	178,000	18.54	0.00	0	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		800.00000	813,000	16.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		21.00000	25,000	16.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		847.00000	860,000	16.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		18.00000	22,000	16.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		990.00000	1,002,000	17.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		11.00000	14,000	17.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		85.00000	86,000	21.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		906.00000	898,000	21.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,283.00000	1,293,000	18.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		4.00000	5,000	18.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		193.00000	192,000	18.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		414.00000	404,000	18.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		585.00000	595,000	15.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		56.00000	57,000	15.78	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		508.00000	516,000	15.76	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		79.00000	78,000	15.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		103.00000	103,000	20.85	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		774.00000	765,000	20.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		135.00000	134,000	19.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		606.00000	596,000	19.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		471.00000	479,000	15.75	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		92.00000	91,000	15.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		942.00000	954,000	16.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		13.00000	16,000	16.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		894.00000	907,000	16.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		15.00000	19,000	16.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,234.00000	1,244,000	18.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		5.00000	6,000	18.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		118.00000	118,000	20.27	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		689.00000	680,000	20.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		155.00000	154,000	19.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		526.00000	516,000	19.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		667.00000	678,000	15.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		38.00000	40,000	15.80	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,382.00000	1,392,000	18.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		3.00000	4,000	18.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		110.00000	110,000	20.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		731.00000	722,000	20.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		251.00000	242,000	16.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		280.00000	280,000	16.95	0.00	0	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		710.00000	721,000	15.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		31.00000	33,000	15.81	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		60.00000	61,000	23.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		1,181.00000	1,173,000	23.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		71.00000	72,000	22.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		1,042.00000	1,034,000	22.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,136.00000	1,147,000	17.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		7.00000	9,000	17.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		302.00000	303,000	16.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		223.00000	215,000	16.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		439.00000	443,000	15.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		110.00000	105,000	15.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		326.00000	327,000	16.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		197.00000	189,000	16.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		625.00000	636,000	15.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		46.00000	48,000	15.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,038.00000	1,050,000	17.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		9.00000	12,000	17.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		63.00000	65,000	23.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		1,134.00000	1,127,000	23.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		754.00000	767,000	16.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		25.00000	29,000	16.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		408.00000	411,000	15.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		129.00000	123,000	15.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		145.00000	144,000	19.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		566.00000	556,000	19.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		56.00000	58,000	23.74	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		1,227.00000	1,220,000	23.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		67.00000	68,000	22.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		1,088.00000	1,080,000	22.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		126.00000	126,000	19.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		647.00000	638,000	19.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		352.00000	354,000	16.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		173.00000	166,000	16.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		80.00000	81,000	22.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		951.00000	943,000	22.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,185.00000	1,195,000	18.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		6.00000	7,000	18.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		97.00000	97,000	21.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		818.00000	809,000	21.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		167.00000	166,000	18.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		488.00000	478,000	18.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		75.00000	76,000	22.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		996.00000	988,000	22.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		499.00000	501,000	16.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		224.00000	219,000	16.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		473.00000	475,000	16.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		248.00000	243,000	16.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		525.00000	528,000	16.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		200.00000	196,000	16.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		518.00000	520,000	16.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		207.00000	202,000	16.18	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		443.00000	443,000	16.75	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		282.00000	275,000	16.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		399.00000	399,000	17.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		338.00000	331,000	17.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		644.00000	650,000	15.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		133.00000	132,000	15.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		420.00000	420,000	16.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		309.00000	302,000	16.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		679.00000	686,000	15.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		118.00000	118,000	15.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		293.00000	292,000	18.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		532.00000	524,000	18.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		200.00000	199,000	20.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		839.00000	831,000	20.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		342.00000	340,000	17.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		431.00000	422,000	17.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		147.00000	146,000	21.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,136.00000	1,128,000	21.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		716.00000	723,000	15.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		105.00000	105,000	15.93	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		141.00000	140,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,180.00000	1,172,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		610.00000	615,000	15.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		149.00000	147,000	15.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		191.00000	190,000	20.24	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		880.00000	872,000	20.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		466.00000	468,000	16.56	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		255.00000	250,000	16.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		753.00000	761,000	15.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		92.00000	93,000	15.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		325.00000	323,000	17.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		464.00000	455,000	17.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		160.00000	159,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,049.00000	1,041,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		219.00000	218,000	19.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		758.00000	750,000	19.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		491.00000	493,000	16.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		230.00000	225,000	16.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		792.00000	801,000	15.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		81.00000	83,000	15.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		230.00000	228,000	19.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		719.00000	710,000	19.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		183.00000	182,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		922.00000	914,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		209.00000	208,000	19.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		798.00000	790,000	19.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		167.00000	166,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,006.00000	998,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		360.00000	359,000	17.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		399.00000	391,000	17.52	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		379.00000	378,000	17.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		368.00000	360,000	17.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		577.00000	581,000	15.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		166.00000	163,000	15.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		253.00000	251,000	18.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		642.00000	633,000	18.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		175.00000	174,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		964.00000	956,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		309.00000	307,000	18.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		498.00000	489,000	18.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		962.00000	972,000	16.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		51.00000	54,000	16.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,189.00000	1,200,000	17.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		28.00000	32,000	17.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		279.00000	277,000	18.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		568.00000	559,000	18.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		153.00000	152,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		1,092.00000	1,084,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,143.00000	1,153,000	17.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		32.00000	35,000	17.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		545.00000	548,000	15.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		184.00000	180,000	15.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		241.00000	239,000	19.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		680.00000	671,000	19.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		135.00000	135,000	21.88	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		1,224.00000	1,217,000	21.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		918.00000	928,000	16.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		57.00000	60,000	16.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		266.00000	264,000	18.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		605.00000	596,000	18.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		832.00000	841,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		71.00000	73,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		874.00000	884,000	16.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		63.00000	66,000	16.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,006.00000	1,017,000	16.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		45.00000	49,000	16.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,236.00000	1,247,000	17.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		25.00000	29,000	17.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		129.00000	129,000	22.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		1,268.00000	1,261,000	22.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		124.00000	124,000	22.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		1,313.00000	1,306,000	22.29	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		516.00000	515,000	16.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		375.00000	370,000	16.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		495.00000	494,000	17.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		404.00000	399,000	17.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		537.00000	537,000	16.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		346.00000	342,000	16.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		658.00000	654,000	17.00	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		383.00000	379,000	17.00	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		636.00000	632,000	17.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		411.00000	407,000	17.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		681.00000	677,000	16.83	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		356.00000	352,000	16.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		439.00000	436,000	17.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		614.00000	611,000	17.34	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		581.00000	567,000	18.59	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		705.00000	714,000	18.59	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		564.00000	550,000	18.72	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		738.00000	747,000	18.72	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		598.00000	584,000	18.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		672.00000	681,000	18.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		913.00000	924,000	19.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		489.00000	477,000	19.37	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,268.00000	1,122,000	19.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,181.00000	1,290,000	19.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,251.00000	1,106,000	20.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,214.00000	1,324,000	20.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,287.00000	1,139,000	19.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,150.00000	1,257,000	19.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		877.00000	974,000	19.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,464.00000	1,306,000	19.32	0.00	0	200
Total \$ / R Option										0.00	0	283,148
Total \$ / R										149,694,027.80	20,908	595,896
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.14890	7.13920			50,042.30	7	460

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				7.23770	7.22910			289,508.00	40	144
Total \$ / R MAXI Future										339,550.30	47	604
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Call			11,060.00000	11,384,000	16.26	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put			7,140.00000	6,494,000	16.26	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call			8,826.00000	8,733,000	16.33	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put			9,906.00000	8,843,000	16.33	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call			14,043.00000	14,484,000	16.19	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put			5,123.00000	4,594,000	16.19	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put			13,091.00000	11,955,000	16.98	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call			7,011.00000	6,845,000	16.98	0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call			37,884.00000	38,163,000	16.14	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put			14,974.00000	14,393,000	16.14	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call			35,153.00000	35,359,000	16.34	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put			17,243.00000	16,589,000	16.34	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call			40,792.00000	41,143,000	15.94	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put			12,882.00000	12,373,000	15.94	0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										339,550.30	47	654
£ / R	On 19/09/2011	Foreign Exchange Future				11.43970	11.48810			17,159,550.00	1,500	22,434
£ / R	On 19/12/2011	Foreign Exchange Future				11.57170	11.62190			613,300.10	53	12,779
£ / R	On 19/03/2012	Foreign Exchange Future				11.68940	11.74280			23,378.80	2	2,762
£ / R	On 18/06/2012	Foreign Exchange Future				11.80230	11.86100			0.00	0	0
Total £ / R Future										17,796,228.90	1,555	37,975
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call			122.00000	95,000	14.26	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		134.00000	155,000	14.26	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		101.00000	78,000	14.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		163.00000	188,000	14.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		148.00000	118,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		110.00000	128,000	14.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		69.00000	52,000	15.15	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		231.00000	262,000	15.15	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		11.00000	8,000	17.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		623.00000	668,000	17.82	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		11.00000	11,000	14.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		499.00000	451,000	14.74	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		990.00000	941,000	19.33	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		2.00000	1,000	19.33	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		546.00000	498,000	14.80	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		8.00000	8,000	14.80	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		35.00000	39,000	14.55	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		323.00000	279,000	14.55	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		644.00000	595,000	15.80	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		6.00000	5,000	15.80	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		20.00000	21,000	14.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		408.00000	361,000	14.65	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		365.00000	319,000	14.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		27.00000	29,000	14.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		25.00000	18,000	16.63	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		437.00000	478,000	16.63	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		47.00000	35,000	15.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		309.00000	345,000	15.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		38.00000	28,000	16.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		350.00000	388,000	16.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		283.00000	241,000	14.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		45.00000	51,000	14.50	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		742.00000	693,000	16.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		4.00000	3,000	16.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		57.00000	43,000	15.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		269.00000	303,000	15.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		31.00000	23,000	16.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		393.00000	433,000	16.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		841.00000	792,000	17.82	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		3.00000	2,000	17.82	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		366.00000	338,000	15.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		394.00000	416,000	15.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		347.00000	320,000	15.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		425.00000	448,000	15.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		386.00000	357,000	15.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		364.00000	385,000	15.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		202.00000	186,000	16.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		780.00000	814,000	16.97	122,100.00	150	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		542.00000	505,000	14.50	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		220.00000	233,000	14.50	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		279.00000	257,000	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		557.00000	585,000	16.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		328.00000	303,000	15.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		456.00000	481,000	15.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,155.00000	1,104,000	13.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		33.00000	32,000	13.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		979.00000	930,000	13.68	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		57.00000	58,000	13.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		687.00000	650,000	15.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		394.00000	411,000	15.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		662.00000	626,000	15.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		419.00000	437,000	15.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		713.00000	675,000	15.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		370.00000	386,000	15.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		638.00000	603,000	15.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		445.00000	464,000	15.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		493.00000	465,000	16.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		650.00000	676,000	16.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		955.00000	909,000	14.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		212.00000	220,000	14.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		530.00000	500,000	16.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		587.00000	611,000	16.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		371.00000	348,000	17.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		928.00000	959,000	17.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		739.00000	701,000	15.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		346.00000	362,000	15.28	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		1,026.00000	978,000	14.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		183.00000	189,000	14.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		571.00000	538,000	15.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		528.00000	549,000	15.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		887.00000	842,000	14.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		244.00000	253,000	14.81	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		698.00000	670,000	16.63	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		687.00000	718,000	16.63	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		679.00000	651,000	16.72	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		718.00000	749,000	16.72	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		718.00000	690,000	16.54	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		657.00000	688,000	16.54	0.00	0	0
Total £ / R Option										122,100.00	150	18,595
Total £ / R										17,918,328.90	1,705	56,570
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09270	0.09280			0.00	0	12,401
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09400	0.09410			0.00	0	200
Total ¥ / R Future										0.00	0	12,601
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,280.00000	1,270,000	26.22	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	26.22	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		304.00000	294,000	16.11	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		24.00000	24,000	16.11	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,280.00000	2,270,000	23.68	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	23.68	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	39.74	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		1,140,720.00000	1,140,730,000	39.74	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,423.00000	1,414,000	17.52	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		13.00000	14,000	17.52	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		591.00000	580,000	17.56	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		181.00000	180,000	17.56	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,413.00000	2,403,000	23.66	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		3.00000	3,000	23.66	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			10.03340	10.05490			10,043,433.40	1,001	61,290
€ / R	On	19/12/2011	Foreign Exchange Future			10.15350	10.17620			10,772,863.50	1,061	6,363
€ / R	On	19/03/2012	Foreign Exchange Future			10.26510	10.28970			112,916.10	11	8,114
Total € / R Future										20,929,213.00	2,073	75,767
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		414.00000	393,000	14.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		9.00000	10,000	14.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		368.00000	347,000	14.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		13.00000	14,000	14.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		461.00000	440,000	14.58	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		6.00000	7,000	14.58	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		25.00000	28,000	14.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		280.00000	261,000	14.13	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		366.00000	383,000	15.64	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		21.00000	16,000	15.64	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		756.00000	734,000	16.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		1.00000	1,000	16.78	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		43.00000	36,000	14.75	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		238.00000	253,000	14.75	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		134.00000	121,000	13.69	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		79.00000	88,000	13.69	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		7.00000	5,000	17.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		602.00000	622,000	17.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		656.00000	635,000	15.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		1.00000	2,000	15.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		11.00000	7,000	16.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		506.00000	524,000	16.52	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		8.00000	6,000	16.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		553.00000	573,000	16.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		13.00000	10,000	16.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		458.00000	477,000	16.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		1.00000	1,000	21.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		1,046.00000	1,068,000	21.15	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		1.00000	1,000	21.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		1,096.00000	1,118,000	21.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Call		0.00000	0,000	25.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Put		1,545.00000	1,567,000	25.43	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		3.00000	2,000	19.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		798.00000	819,000	19.04	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Call		27.00000	21,000	15.34	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Put		322.00000	338,000	15.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Call		54.00000	46,000	14.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Put		199.00000	213,000	14.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		523.00000	507,000	14.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		147.00000	154,000	14.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		491.00000	477,000	14.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		165.00000	174,000	14.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		555.00000	539,000	13.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		129.00000	136,000	13.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		405.00000	394,000	14.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		229.00000	241,000	14.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		705.00000	686,000	13.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		79.00000	83,000	13.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		915.00000	894,000	13.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		39.00000	41,000	13.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		829.00000	808,000	13.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		53.00000	55,000	13.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		51.00000	52,000	20.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,625.00000	1,649,000	20.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		433.00000	420,000	14.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		207.00000	217,000	14.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		59.00000	60,000	20.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,483.00000	1,507,000	20.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		745.00000	725,000	13.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		69.00000	72,000	13.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		114.00000	113,000	17.91	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	11.00	Put		938.00000	960,000	17.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		290.00000	284,000	15.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		364.00000	381,000	15.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		56.00000	57,000	20.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,530.00000	1,554,000	20.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		255.00000	250,000	15.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		429.00000	447,000	15.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		380.00000	369,000	14.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		254.00000	266,000	14.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		665.00000	647,000	13.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		89.00000	94,000	13.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		91.00000	91,000	18.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		1,115.00000	1,138,000	18.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		332.00000	324,000	14.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		306.00000	321,000	14.89	0.00	0	400
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		541.00000	534,000	15.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		351.00000	369,000	15.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		517.00000	511,000	15.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		377.00000	396,000	15.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		566.00000	558,000	14.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		326.00000	343,000	14.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,300.00000	1,278,000	14.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		60.00000	63,000	14.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		472.00000	467,000	15.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		432.00000	452,000	15.37	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		706.00000	693,000	14.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		216.00000	228,000	14.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,345.00000	1,323,000	14.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		55.00000	58,000	14.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		647.00000	636,000	14.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		257.00000	271,000	14.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		347.00000	345,000	16.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		657.00000	680,000	16.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		304.00000	304,000	16.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		764.00000	789,000	16.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		451.00000	447,000	15.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		461.00000	482,000	15.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		228.00000	230,000	17.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,038.00000	1,065,000	17.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		168.00000	170,000	18.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,378.00000	1,405,000	18.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		268.00000	269,000	17.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		878.00000	904,000	17.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		140.00000	142,000	19.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,600.00000	1,627,000	19.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		258.00000	259,000	17.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		918.00000	944,000	17.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		884.00000	867,000	14.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		144.00000	152,000	14.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		195.00000	197,000	18.21	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	11.30	Put		1,205.00000	1,232,000	18.21	0.00	0	0
Total € / R Option										0.00	0	24,100
Total € / R										20,929,213.00	2,073	99,867
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.18440	7.17540			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		495.00000	505,000	15.64	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.70	Put		20.00000	21,000	15.64	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Call		452.00000	461,000	15.54	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Put		27.00000	27,000	15.54	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Call		540.00000	550,000	15.73	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Put		15.00000	16,000	15.73	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Put		93.00000	88,000	15.98	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Call		268.00000	272,000	15.98	0.00	0	14,286
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Put		330.00000	321,000	18.37	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Call		105.00000	105,000	18.37	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			7.51090	7.51640			0.00	0	26,285
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.52220	7.52950			1,128,330.00	150	1,031
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.53770	7.54750			0.00	0	1,680
Total AU\$ / R Future										1,128,330.00	150	28,996
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		867.00000	861,000	21.99	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		1.00000	0,000	21.99	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		817.00000	811,000	22.02	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	0,000	22.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		916.00000	911,000	21.96	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		0.00000	0,000	21.96	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		85.00000	78,000	12.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		69.00000	67,000	12.85	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		117.00000	109,000	13.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		51.00000	48,000	13.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		518.00000	513,000	18.24	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		2.00000	2,000	18.24	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		324.00000	318,000	15.50	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		8.00000	7,000	15.50	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		63.00000	57,000	13.19	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		97.00000	96,000	13.19	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		371.00000	366,000	15.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		5.00000	5,000	15.95	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		3.00000	3,000	16.26	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		437.00000	442,000	16.26	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		767.00000	761,000	22.06	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		1.00000	0,000	22.06	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		3.00000	2,000	16.91	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		487.00000	491,000	16.91	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		717.00000	712,000	21.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		1.00000	1,000	21.29	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		420.00000	414,000	16.71	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		4.00000	3,000	16.71	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		1.00000	1,000	18.84	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		635.00000	640,000	18.84	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		152.00000	145,000	13.73	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		36.00000	34,000	13.73	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		2.00000	2,000	17.55	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		536.00000	541,000	17.55	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		890.00000	883,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		11.00000	11,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		843.00000	836,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		14.00000	14,000	14.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		942.00000	934,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		13.00000	12,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		224.00000	219,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		195.00000	197,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		341.00000	335,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		112.00000	113,000	13.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		456.00000	449,000	13.11	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		159.00000	161,000	13.11	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		426.00000	419,000	13.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		179.00000	181,000	13.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		488.00000	481,000	13.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		141.00000	143,000	13.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		369.00000	362,000	13.24	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		222.00000	224,000	13.24	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		676.00000	667,000	13.27	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		79.00000	79,000	13.27		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		220.00000	216,000	13.93		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		423.00000	428,000	13.93		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		343.00000	336,000	13.28		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		246.00000	248,000	13.28		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		636.00000	627,000	13.21		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		89.00000	89,000	13.21		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,361.00000	1,352,000	15.72		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		14.00000	14,000	15.72		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								1,128,330.00	150	28,996
CAD/ R On 19/09/2011 Foreign Exchange Future			7.21260	7.20470				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.28840	7.28180				0.00	0	10
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		44.00000	41,000	10.66		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		89.00000	78,000	10.66		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		30.00000	27,000	11.18		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		125.00000	114,000	11.18		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		64.00000	62,000	10.14		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		59.00000	49,000	10.14		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		1.00000	0,000	16.54		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		596.00000	587,000	16.54		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		1.00000	1,000	15.98		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		546.00000	538,000	15.98		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	0,000	17.10	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		645.00000	637,000	17.10	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		4.00000	3,000	13.76	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		349.00000	340,000	13.76	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		605.00000	613,000	16.30	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	16.30	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		308.00000	315,000	13.18	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		3.00000	2,000	13.18	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	18.14	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		745.00000	737,000	18.14	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		194.00000	196,000	11.39	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		162.00000	158,000	11.39	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		171.00000	171,000	11.40	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		189.00000	183,000	11.40	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		220.00000	223,000	11.37	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		138.00000	135,000	11.37	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		76.00000	77,000	13.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		444.00000	439,000	13.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		508.00000	517,000	11.64	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		26.00000	29,000	11.64	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		85.00000	86,000	12.94	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		403.00000	398,000	12.94	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		465.00000	474,000	11.52	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		33.00000	36,000	11.52	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		135.00000	136,000	11.91	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		253.00000	248,000	11.91	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		424.00000	432,000	11.40	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		42.00000	44,000	11.40	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		120.00000	121,000	12.17	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		288.00000	283,000	12.17	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			0.00050	0.00070			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			0.28670	0.26780			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			8.34780	9.08760			0.00	0	18
CHF / R On 19/12/2011 Foreign Exchange Future			8.48230	9.24220			229,022.10	27	266
Total CHF / R Future							229,022.10	27	284
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		1,438.00000	699,000	20.57	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		0.00000	1,000	20.57	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		1,388.00000	649,000	19.88	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		0.00000	1,000	19.88	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		1,488.00000	749,000	21.25	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		0.00000	1,000	21.25	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		692.00000	84,000	17.11	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		4.00000	136,000	17.11	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		164.00000	5,000	22.95		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		126.00000	707,000	22.95		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		190.00000	6,000	22.64		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		102.00000	658,000	22.64		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		1,288.00000	551,000	18.50		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		0.00000	3,000	18.50		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		219.00000	7,000	22.33		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		81.00000	609,000	22.33		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		323.00000	16,000	21.40		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		35.00000	468,000	21.40		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		285.00000	12,000	21.71		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		47.00000	514,000	21.71		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		140.00000	4,000	23.26		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		152.00000	756,000	23.26		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		89.00000	2,000	24.37		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		251.00000	904,000	24.37		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		1,238.00000	501,000	17.82		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		0.00000	3,000	17.82		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		1,000.00000	396,000	16.55		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		58.00000	214,000	16.55		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		959.00000	371,000	16.77		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		67.00000	239,000	16.77		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		1,045.00000	422,000	16.33		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		53.00000	190,000	16.33		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		839.00000	306,000	17.42		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		97.00000	324,000	17.42		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		1,136.00000	478,000	15.90		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		44.00000	146,000	15.90		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,369.00000	654,000	15.36		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		27.00000	72,000	15.36		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		801.00000	288,000	17.68		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		109.00000	356,000	17.68		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		570.00000	190,000	19.51		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		228.00000	608,000	19.51		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		346.00000	109,000	21.92		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		504.00000	1,027,000	21.92		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		443.00000	143,000	20.75		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		351.00000	811,000	20.75		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		878.00000	326,000	17.20		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		86.00000	294,000	17.20		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		1,275.00000	579,000	15.52		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		33.00000	97,000	15.52		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,512.00000	776,000	15.12		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		20.00000	44,000	15.12		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		628.00000	213,000	18.99		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		186.00000	531,000	18.99		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,608.00000	862,000	14.96		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		16.00000	30,000	14.96		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		693.00000	240,000	18.46		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		151.00000	458,000	18.46		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		542.00000	179,000	19.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		250.00000	647,000	19.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		764.00000	271,000	17.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		122.00000	389,000	17.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		329.00000	103,000	22.11	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		537.00000	1,071,000	22.11	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		422.00000	135,000	20.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		380.00000	853,000	20.99	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										229,022.10	27	284
RAIN	On	19/09/2011	Foreign Exchange Future			14,518.48000	14,533.21000			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			1.11860	1.11790			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.13300	1.13250			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		247.00000	248,000	16.13	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		68.00000	62,000	16.13	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		53.00000	48,000	18.41	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		374.00000	362,000	18.41	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		684.00000	691,000	18.59	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		5.00000	5,000	18.59	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		574.00000	572,000	16.20	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		249.00000	242,000	16.20	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		346.00000	340,000	17.28	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		521.00000	510,000	17.28	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		918.00000	924,000	15.92	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		93.00000	94,000	15.92	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							190,116,372.10	24,760	513,271
Total Options							122,100.00	150	346,936
Grand Total:							190,238,472.10	24,910	860,207