

Currency Derivatives Daily MTM Report

Daily summary for: 09/09/2011

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			7.27780	7.16340			325,121,159.40	44,673	211,022
\$ / R	On	19/12/2011	Foreign Exchange Future			7.36880	7.25240			104,032,718.40	14,118	93,317
\$ / R	On	19/03/2012	Foreign Exchange Future			7.44880	7.33330			5,988,835.20	804	17,232
\$ / R	On	18/06/2012	Foreign Exchange Future			7.52460	7.41090			1,264,132.80	168	2,093
\$ / R	On	17/09/2012	Foreign Exchange Future			7.60290	7.48880			1,262,081.40	166	499
\$ / R	On	14/12/2012	Foreign Exchange Future			7.68130	7.56720			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			8.46610	8.35070			0.00	0	0
Total \$ / R Future										437,668,927.20	59,929	324,163
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Call		1.00000	2,000	28.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.05	Put		888.00000	774,000	28.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Call		1.00000	1,000	28.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.10	Put		938.00000	823,000	28.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		1.00000	2,000	27.49	0.00	0	3,000
\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		838.00000	724,000	27.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		641.00000	528,000	24.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		4.00000	6,000	24.84	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		24.00000	43,000	18.86	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		261.00000	165,000	18.86	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		366.00000	478,000	17.60	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		3.00000	0,000	17.60	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		272.00000	379,000	15.96	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		9.00000	1,000	15.96	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		305.00000	205,000	19.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		18.00000	33,000	19.66	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		446.00000	338,000	22.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		9.00000	16,000	22.05	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		464.00000	578,000	19.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		1.00000	0,000	19.25	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		1.00000	0,000	20.89	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		564.00000	678,000	20.89	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		54.00000	18,000	16.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		117.00000	196,000	16.05	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,637.00000	2,522,000	41.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	41.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		177.00000	94,000	17.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		40.00000	72,000	17.27	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		105.00000	47,000	16.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		68.00000	125,000	16.66	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		1.00000	0,000	21.71	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		614.00000	728,000	21.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		415.00000	528,000	18.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		2.00000	0,000	18.43	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		5.00000	1,000	16.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		318.00000	429,000	16.78	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		351.00000	248,000	20.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		14.00000	26,000	20.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		228.00000	330,000	15.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		15.00000	2,000	15.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		7.00000	12,000	22.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		494.00000	384,000	22.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		89.00000	158,000	16.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		76.00000	30,000	16.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		187.00000	283,000	15.44	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		24.00000	5,000	15.44	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		763.00000	878,000	22.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	22.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		5.00000	7,000	24.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		592.00000	479,000	24.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,413.00000	1,528,000	27.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	27.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		53.00000	96,000	16.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		140.00000	68,000	16.97	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		11.00000	20,000	21.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		398.00000	292,000	21.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,363.00000	1,478,000	27.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	27.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		0.00000	1,000	28.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		987.00000	873,000	28.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,313.00000	1,428,000	26.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	26.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		6.00000	10,000	23.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		543.00000	432,000	23.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		863.00000	978,000	23.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	23.49	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,463.00000	1,578,000	28.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	28.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		150.00000	238,000	15.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		37.00000	10,000	15.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		514.00000	628,000	20.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		1.00000	0,000	20.07	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		31.00000	56,000	18.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		218.00000	128,000	18.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		2.00000	4,000	26.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		739.00000	626,000	26.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Call		0.00000	1,000	29.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Put		1,087.00000	973,000	29.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Call		1,213.00000	1,328,000	25.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	25.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Call		913.00000	1,028,000	23.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	23.84	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Call		0.00000	1,000	28.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Put		1,037.00000	923,000	28.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		3.00000	5,000	25.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		690.00000	577,000	25.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Call		0.00000	0,000	29.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.30	Put		1,137.00000	1,022,000	29.28	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Call		1,163.00000	1,278,000	25.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	25.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Call		1,063.00000	1,178,000	24.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	24.91	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		2.00000	3,000	26.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		789.00000	675,000	26.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Call		1,113.00000	1,228,000	25.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	25.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Call		0.00000	0,000	29.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.35	Put		1,187.00000	1,072,000	29.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		231.00000	283,000	17.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		329.00000	264,000	17.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		215.00000	263,000	17.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		363.00000	294,000	17.98	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		249.00000	304,000	17.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		297.00000	235,000	17.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		65.00000	41,000	15.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		567.00000	660,000	15.45	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		845.00000	748,000	21.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		97.00000	117,000	21.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		140.00000	99,000	15.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		392.00000	468,000	15.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		266.00000	208,000	17.19	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		268.00000	327,000	17.19	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,112.00000	1,223,000	16.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		10.00000	4,000	16.85	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		434.00000	359,000	18.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		186.00000	228,000	18.55	0.00	0	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		826.00000	932,000	15.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		24.00000	13,000	15.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		873.00000	980,000	15.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		21.00000	11,000	15.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,015.00000	1,125,000	16.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		13.00000	6,000	16.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		91.00000	110,000	21.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		889.00000	791,000	21.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,307.00000	1,421,000	17.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		5.00000	2,000	17.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		200.00000	245,000	18.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		398.00000	326,000	18.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		607.00000	702,000	15.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		55.00000	33,000	15.36	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		528.00000	619,000	15.54	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		76.00000	50,000	15.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		109.00000	133,000	20.81	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		757.00000	664,000	20.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		141.00000	173,000	19.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		589.00000	504,000	19.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		490.00000	579,000	15.63	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		88.00000	60,000	15.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		967.00000	1,077,000	16.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		15.00000	8,000	16.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		920.00000	1,028,000	16.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		18.00000	9,000	16.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,258.00000	1,371,000	17.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		6.00000	2,000	17.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		124.00000	151,000	20.24	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		672.00000	582,000	20.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		162.00000	198,000	19.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		510.00000	429,000	19.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		690.00000	790,000	15.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		38.00000	21,000	15.19	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,406.00000	1,520,000	18.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		4.00000	1,000	18.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		116.00000	142,000	20.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		714.00000	623,000	20.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		238.00000	183,000	16.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		290.00000	352,000	16.93	0.00	0	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		734.00000	837,000	15.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		32.00000	18,000	15.37	0.00	0	560

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\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		65.00000	77,000	23.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		1,163.00000	1,058,000	23.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		77.00000	92,000	22.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		1,025.00000	923,000	22.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,161.00000	1,273,000	17.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		9.00000	4,000	17.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		313.00000	378,000	16.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		211.00000	159,000	16.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		454.00000	540,000	15.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		102.00000	71,000	15.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		338.00000	406,000	16.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		186.00000	137,000	16.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		648.00000	746,000	15.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		46.00000	27,000	15.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,063.00000	1,174,000	16.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		11.00000	5,000	16.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		69.00000	82,000	23.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		1,117.00000	1,013,000	23.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		780.00000	884,000	15.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		28.00000	15,000	15.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		422.00000	503,000	15.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		120.00000	84,000	15.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		151.00000	185,000	19.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		549.00000	466,000	19.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		62.00000	73,000	23.60	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		1,210.00000	1,104,000	23.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		73.00000	87,000	22.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		1,071.00000	968,000	22.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		132.00000	162,000	19.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		630.00000	543,000	19.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		364.00000	436,000	16.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		162.00000	117,000	16.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		86.00000	104,000	21.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		934.00000	835,000	21.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,209.00000	1,322,000	17.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		7.00000	3,000	17.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		103.00000	125,000	21.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		801.00000	706,000	21.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		173.00000	213,000	18.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		471.00000	394,000	18.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		81.00000	97,000	22.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		979.00000	878,000	22.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		513.00000	587,000	16.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		216.00000	174,000	16.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		487.00000	556,000	16.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		240.00000	193,000	16.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		541.00000	619,000	16.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		194.00000	156,000	16.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		532.00000	610,000	16.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		199.00000	161,000	16.27	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		456.00000	521,000	16.66	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		273.00000	222,000	16.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		411.00000	471,000	17.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		328.00000	272,000	17.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		664.00000	750,000	15.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		131.00000	101,000	15.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		433.00000	496,000	16.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		300.00000	247,000	16.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		699.00000	787,000	15.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		116.00000	88,000	15.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		304.00000	351,000	18.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		521.00000	452,000	18.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		208.00000	241,000	20.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		825.00000	742,000	20.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		353.00000	406,000	17.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		420.00000	357,000	17.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		154.00000	178,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,121.00000	1,029,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		736.00000	826,000	15.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		103.00000	77,000	15.79	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		148.00000	171,000	21.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,165.00000	1,072,000	21.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		629.00000	713,000	16.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		146.00000	114,000	16.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		199.00000	230,000	20.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		866.00000	781,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		480.00000	548,000	16.43	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		247.00000	199,000	16.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		774.00000	869,000	15.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		91.00000	70,000	15.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		335.00000	387,000	17.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		452.00000	388,000	17.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		168.00000	194,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,035.00000	945,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		228.00000	263,000	19.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		745.00000	664,000	19.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		506.00000	578,000	16.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		223.00000	179,000	16.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		813.00000	912,000	16.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		80.00000	63,000	16.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		239.00000	276,000	19.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		706.00000	627,000	19.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		191.00000	220,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		908.00000	821,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		218.00000	252,000	19.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		785.00000	703,000	19.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		175.00000	202,000	20.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		992.00000	903,000	20.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		371.00000	427,000	17.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		388.00000	328,000	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	19/03/2012	Foreign Exchange Option	7.30	Call		391.00000	448,000	17.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		358.00000	299,000	17.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		596.00000	678,000	16.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		163.00000	129,000	16.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		262.00000	303,000	19.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		629.00000	554,000	19.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		183.00000	211,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		950.00000	862,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		319.00000	368,000	18.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		486.00000	419,000	18.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		986.00000	1,089,000	16.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		53.00000	40,000	16.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,214.00000	1,321,000	17.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		31.00000	22,000	17.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		289.00000	334,000	18.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		556.00000	485,000	18.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		161.00000	186,000	21.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		1,078.00000	987,000	21.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,168.00000	1,274,000	16.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		35.00000	25,000	16.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		563.00000	643,000	16.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		180.00000	144,000	16.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		250.00000	289,000	19.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		667.00000	590,000	19.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		142.00000	164,000	21.96	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		1,209.00000	1,115,000	21.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		942.00000	1,044,000	16.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		59.00000	45,000	16.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		275.00000	318,000	18.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		592.00000	519,000	18.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		855.00000	955,000	16.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		72.00000	56,000	16.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		898.00000	999,000	16.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		65.00000	50,000	16.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,031.00000	1,135,000	16.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		48.00000	36,000	16.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,261.00000	1,368,000	17.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		28.00000	19,000	17.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		137.00000	157,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		1,254.00000	1,158,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		131.00000	151,000	22.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		1,298.00000	1,202,000	22.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		527.00000	587,000	16.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		366.00000	312,000	16.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		506.00000	564,000	17.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		395.00000	339,000	17.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		549.00000	611,000	16.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		338.00000	286,000	16.62	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		665.00000	729,000	16.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		376.00000	326,000	16.81	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		642.00000	705,000	16.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		403.00000	352,000	16.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		688.00000	756,000	16.70	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		349.00000	303,000	16.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		432.00000	378,000	17.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		621.00000	681,000	17.16	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		577.00000	630,000	18.56	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		710.00000	649,000	18.56	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		561.00000	613,000	18.70	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		744.00000	682,000	18.70	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		594.00000	648,000	18.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		677.00000	617,000	18.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		920.00000	852,000	19.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		487.00000	533,000	19.37	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,141.00000	1,206,000	20.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,290.00000	1,240,000	20.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,125.00000	1,189,000	20.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,324.00000	1,273,000	20.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,158.00000	1,223,000	20.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,257.00000	1,207,000	20.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		975.00000	927,000	19.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,326.00000	1,393,000	19.41	0.00	0	200
Total \$ / R Option										0.00	0	284,148
Total \$ / R										437,668,927.20	59,929	608,311
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.27780	7.16340			87,333.60	12	437

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				7.36880	7.25240			147,376.00	20	324
Total \$ / R MAXI Future										234,709.60	32	761
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.10	Call		11,669.00000	19,591,000	16.05	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.10	Put		5,329.00000	1,811,000	16.05	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.15	Call		8,857.00000	15,792,000	16.36	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.15	Put		7,517.00000	3,012,000	16.36	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.05	Call		14,955.00000	23,785,000	15.75	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.05	Put		3,615.00000	1,005,000	15.75	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.20	Put		10,506.00000	4,671,000	16.66	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option		7.20	Call		6,846.00000	12,451,000	16.66	0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.00	Call		39,234.00000	46,778,000	15.90	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.00	Put		13,994.00000	9,898,000	15.90	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.05	Call		36,409.00000	43,608,000	16.16	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		7.05	Put		16,169.00000	11,728,000	16.16	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		6.95	Call		42,236.00000	50,326,000	15.81	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option		6.95	Put		11,996.00000	8,446,000	15.81	0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										234,709.60	32	811
£ / R	On 19/09/2011	Foreign Exchange Future				11.57620	11.51580			983,977.00	85	20,591
£ / R	On 19/12/2011	Foreign Exchange Future				11.71120	11.64850			200,214,675.20	17,096	22,025
£ / R	On 19/03/2012	Foreign Exchange Future				11.82880	11.76680			118,288.00	10	2,765
£ / R	On 18/06/2012	Foreign Exchange Future				11.93940	11.87980			0.00	0	0
Total £ / R Future										201,316,940.20	17,191	45,381
£ / R	On 19/09/2011	Foreign Exchange Option		11.50	Call		120.00000	154,000	14.65	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		104.00000	78,000	14.65	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Call		99.00000	124,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.55	Put		133.00000	98,000	14.41	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		149.00000	187,000	14.90	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		83.00000	61,000	14.90	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		65.00000	78,000	14.53	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		199.00000	152,000	14.53	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		9.00000	10,000	17.81	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		593.00000	534,000	17.81	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		6.00000	5,000	17.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		522.00000	581,000	17.10	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,016.00000	1,076,000	20.55	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		0.00000	0,000	20.55	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		570.00000	630,000	17.45	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		4.00000	4,000	17.45	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		23.00000	16,000	16.12	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		339.00000	392,000	16.12	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		669.00000	728,000	18.14	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		3.00000	2,000	18.14	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		12.00000	9,000	16.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		428.00000	485,000	16.61	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		383.00000	438,000	16.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		17.00000	12,000	16.37	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		21.00000	26,000	16.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		405.00000	350,000	16.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		42.00000	51,000	15.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		276.00000	225,000	15.26	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		34.00000	40,000	15.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		318.00000	264,000	15.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		296.00000	347,000	15.88	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		30.00000	21,000	15.88	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		767.00000	827,000	18.83	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		1.00000	1,000	18.83	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		52.00000	63,000	14.90	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		236.00000	187,000	14.90	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		27.00000	32,000	15.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		361.00000	306,000	15.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		867.00000	927,000	19.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		1.00000	1,000	19.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		378.00000	409,000	15.40	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		380.00000	348,000	15.40	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		359.00000	386,000	15.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		411.00000	375,000	15.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		401.00000	433,000	15.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		353.00000	322,000	15.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		211.00000	227,000	17.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		763.00000	716,000	17.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		558.00000	599,000	14.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		210.00000	188,000	14.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		290.00000	312,000	16.12	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		542.00000	501,000	16.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		340.00000	366,000	15.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		442.00000	405,000	15.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,176.00000	1,237,000	14.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		28.00000	26,000	14.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		999.00000	1,055,000	14.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		51.00000	44,000	14.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		703.00000	738,000	15.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		386.00000	359,000	15.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		678.00000	712,000	15.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		411.00000	383,000	15.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		729.00000	765,000	15.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		362.00000	336,000	15.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		653.00000	686,000	15.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		436.00000	407,000	15.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		507.00000	532,000	16.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		640.00000	603,000	16.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		972.00000	1,019,000	15.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		205.00000	190,000	15.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		544.00000	572,000	16.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		577.00000	543,000	16.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		382.00000	401,000	17.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		915.00000	872,000	17.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		755.00000	793,000	15.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		338.00000	314,000	15.47	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		1,044.00000	1,092,000	15.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		177.00000	163,000	15.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		585.00000	615,000	16.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		518.00000	486,000	16.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		904.00000	948,000	15.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		237.00000	219,000	15.14	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		706.00000	732,000	16.44	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		676.00000	643,000	16.44	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		686.00000	711,000	16.53	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		706.00000	672,000	16.53	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		726.00000	753,000	16.35	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		646.00000	614,000	16.35	0.00	0	0
Total £ / R Option										0.00	0	18,595
Total £ / R										201,316,940.20	17,191	63,976
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09360	0.09260			0.00	0	12,250
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09490	0.09390			0.00	0	5,290
Total ¥ / R Future										0.00	0	17,540
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,260.00000	1,360,000	26.96	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	26.96	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		279.00000	370,000	17.02	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		19.00000	10,000	17.02	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,260.00000	2,360,000	33.39	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	33.39	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	41.23	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		1,140,740.00000	1,140,640,000	41.23	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,403.00000	1,501,000	17.95	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		13.00000	11,000	17.95	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		569.00000	634,000	17.21	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		179.00000	144,000	17.21	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,393.00000	2,493,000	23.95	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		3.00000	3,000	23.95	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	17,540
€ / R	On	19/09/2011	Foreign Exchange Future			9.98130	10.03230			25,362,483.30	2,541	60,190
€ / R	On	19/12/2011	Foreign Exchange Future			10.10330	10.15030			4,000,906.80	396	20,023
€ / R	On	19/03/2012	Foreign Exchange Future			10.21520	10.26150			0.00	0	8,114
€ / R	On	18/06/2012	Foreign Exchange Future			10.32070	10.36790			0.00	0	0
Total € / R Future										29,363,390.10	2,937	88,327
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		390.00000	341,000	15.05	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		8.00000	10,000	15.05	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		344.00000	296,000	14.86	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		12.00000	15,000	14.86	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		437.00000	388,000	15.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		5.00000	7,000	15.23	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		24.00000	31,000	14.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		256.00000	212,000	14.49	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		382.00000	428,000	16.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		14.00000	9,000	16.76	0.00	0	3,590

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	Call		733.00000	682,000	16.61	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		1.00000	1,000	16.61	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		31.00000	21,000	15.63	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		249.00000	290,000	15.63	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		114.00000	82,000	13.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		82.00000	101,000	13.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		4.00000	2,000	18.98	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		622.00000	671,000	18.98	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		633.00000	582,000	16.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		1.00000	1,000	16.10	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		6.00000	4,000	18.00	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		524.00000	573,000	18.00	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		5.00000	3,000	18.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		573.00000	622,000	18.49	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		8.00000	5,000	17.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		476.00000	524,000	17.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		1.00000	0,000	23.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		1,069.00000	1,119,000	23.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		0.00000	0,000	23.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		1,118.00000	1,169,000	23.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Call		0.00000	0,000	28.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Put		1,568.00000	1,619,000	28.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		2.00000	1,000	20.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		820.00000	870,000	20.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Call		18.00000	12,000	16.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Put		336.00000	381,000	16.38	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Call		41.00000	28,000	15.26	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Put		209.00000	247,000	15.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		507.00000	477,000	14.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		157.00000	174,000	14.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		477.00000	448,000	14.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		177.00000	195,000	14.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		538.00000	507,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		138.00000	154,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		395.00000	370,000	14.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		245.00000	267,000	14.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		681.00000	645,000	13.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		81.00000	92,000	13.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		889.00000	849,000	13.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		39.00000	46,000	13.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		804.00000	764,000	13.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		54.00000	61,000	13.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		56.00000	51,000	21.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,656.00000	1,698,000	21.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		421.00000	395,000	14.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		221.00000	242,000	14.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		64.00000	59,000	20.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,514.00000	1,556,000	20.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		721.00000	683,000	13.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		71.00000	80,000	13.91	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	Call		119.00000	110,000	18.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		969.00000	1,007,000	18.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		287.00000	268,000	15.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		387.00000	415,000	15.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		61.00000	56,000	21.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,561.00000	1,603,000	21.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		254.00000	237,000	16.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		454.00000	484,000	16.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		370.00000	346,000	15.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		270.00000	293,000	15.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		643.00000	607,000	13.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		93.00000	104,000	13.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		96.00000	89,000	19.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		1,146.00000	1,186,000	19.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		325.00000	304,000	15.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		325.00000	351,000	15.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		537.00000	514,000	15.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		376.00000	399,000	15.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		514.00000	492,000	15.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		403.00000	427,000	15.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		561.00000	537,000	15.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		350.00000	372,000	15.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,274.00000	1,233,000	14.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		63.00000	68,000	14.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		471.00000	451,000	15.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		460.00000	486,000	15.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		695.00000	667,000	14.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		234.00000	252,000	14.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,319.00000	1,277,000	14.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		58.00000	62,000	14.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		638.00000	612,000	15.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		277.00000	297,000	15.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		351.00000	336,000	16.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		690.00000	721,000	16.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		310.00000	297,000	17.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		799.00000	832,000	17.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		452.00000	432,000	15.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		491.00000	517,000	15.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		236.00000	226,000	18.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,075.00000	1,111,000	18.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		176.00000	169,000	19.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,415.00000	1,454,000	19.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		275.00000	264,000	17.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		914.00000	949,000	17.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		148.00000	142,000	20.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,637.00000	1,677,000	20.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		265.00000	254,000	17.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		954.00000	989,000	17.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		865.00000	830,000	14.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		154.00000	165,000	14.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		204.00000	195,000	18.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,243.00000	1,280,000	18.79	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		563.00000	541,000	15.94	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		595.00000	620,000	15.94	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		544.00000	523,000	16.05	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		626.00000	652,000	16.05	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		583.00000	560,000	15.83	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		565.00000	589,000	15.83	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										29,363,390.10	2,937	112,027
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.31410	7.19890			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		517.00000	621,000	14.96	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.70	Put		18.00000	7,000	14.96	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Call		472.00000	574,000	14.99	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Put		23.00000	10,000	14.99	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Call		563.00000	669,000	14.93	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Put		14.00000	5,000	14.93	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Put		82.00000	46,000	15.44	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Call		281.00000	360,000	15.44	0.00	0	14,286
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Put		310.00000	234,000	18.20	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Call		109.00000	148,000	18.20	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

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 Future			7.61290	7.62480			1,522,580.00	200	26,085
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.62440	7.63550			0.00	0	1,241
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.63730	7.64840			30,549.20	4	1,680
AU\$ / R	On	18/06/2012	Foreign Exchange Future			7.64620	7.66140			0.00	0	0
Total AU\$ / R Future										1,553,129.20	204	29,006
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		975.00000	963,000	22.92	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	22.92	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		925.00000	913,000	23.01	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	23.01	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		1,025.00000	1,013,000	22.82	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	22.82	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		151.00000	139,000	13.75	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		26.00000	26,000	13.75	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		193.00000	180,000	14.33	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		18.00000	17,000	14.33	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		625.00000	613,000	20.70	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		0.00000	0,000	20.70	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		427.00000	415,000	17.23	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		2.00000	2,000	17.23	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		113.00000	102,000	13.17	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		38.00000	39,000	13.17	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		476.00000	464,000	18.10	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		1.00000	1,000	18.10	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		6.00000	5,000	16.11	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		331.00000	342,000	16.11	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	6.75	Call		875.00000	863,000	23.11	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		0.00000	0,000	23.11	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		4.00000	3,000	16.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		379.00000	390,000	16.61	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		825.00000	813,000	23.20	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		0.00000	0,000	23.20	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		526.00000	514,000	18.97	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		1.00000	1,000	18.97	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		2.00000	1,000	18.77	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		527.00000	538,000	18.77	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		237.00000	224,000	14.91	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		12.00000	11,000	14.91	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		3.00000	2,000	17.33	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		428.00000	439,000	17.33	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		995.00000	984,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		10.00000	10,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		947.00000	936,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		12.00000	12,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,043.00000	1,032,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		8.00000	8,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		282.00000	274,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		147.00000	150,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		415.00000	406,000	13.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		80.00000	82,000	13.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		524.00000	518,000	13.15	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		126.00000	131,000	13.15		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		491.00000	485,000	13.20		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		143.00000	148,000	13.20		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		561.00000	554,000	13.21		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		113.00000	117,000	13.21		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		428.00000	423,000	13.30		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		180.00000	186,000	13.30		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		759.00000	751,000	13.50		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		61.00000	64,000	13.50		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		257.00000	255,000	13.84		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		359.00000	368,000	13.84		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		399.00000	395,000	13.35		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		201.00000	208,000	13.35		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		718.00000	710,000	13.44		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		70.00000	73,000	13.44		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,460.00000	1,449,000	16.05		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		12.00000	12,000	16.05		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		365.00000	361,000	13.53		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		354.00000	365,000	13.53		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		344.00000	341,000	13.64		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		383.00000	395,000	13.64		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		389.00000	385,000	13.49		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		328.00000	339,000	13.49		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								1,553,129.20	204	29,006

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 Future			7.30930	7.27460			0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.38700	7.35090			0.00	0	10
Total CAD/ R Future										0.00	0	10
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Call		65.00000	91,000	11.71	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.25	Put		40.00000	32,000	11.71	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Call		43.00000	59,000	11.22	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.30	Put		68.00000	50,000	11.22	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Call		100.00000	129,000	12.20	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.20	Put		25.00000	20,000	12.20	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		1.00000	1,000	17.08	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		526.00000	492,000	17.08	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		1.00000	1,000	16.38	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		476.00000	442,000	16.38	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		0.00000	1,000	17.78	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		575.00000	542,000	17.78	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		4.00000	6,000	13.91	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		279.00000	247,000	13.91	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		675.00000	709,000	17.05	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	17.05	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		376.00000	410,000	14.99	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		1.00000	1,000	14.99	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		0.00000	0,000	19.17	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		675.00000	641,000	19.17	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		232.00000	254,000	11.51	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		131.00000	117,000	11.51	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	7.30	Call		205.00000	226,000	11.61		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		154.00000	139,000	11.61		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		261.00000	284,000	11.41		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		110.00000	97,000	11.41		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		92.00000	101,000	13.11		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		391.00000	364,000	13.11		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		573.00000	603,000	11.28		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		22.00000	16,000	11.28		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		102.00000	113,000	12.85		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		351.00000	326,000	12.85		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		528.00000	557,000	11.25		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		27.00000	20,000	11.25		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		160.00000	177,000	11.80		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		209.00000	190,000	11.80		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		485.00000	513,000	11.22		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		34.00000	26,000	11.22		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		143.00000	158,000	12.06		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		242.00000	221,000	12.06		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				0.00020				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			0.39390	0.30370				0.00	0	21,898

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.23700	8.23810				0.00	0	8
CHF / R On 19/12/2011 Foreign Exchange Future			8.36320	8.36370				0.00	0	264
Total CHF / R Future								0.00	0	272
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		589.00000	588,000	18.92		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		1.00000	1,000	18.92		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		540.00000	538,000	18.56		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		2.00000	1,000	18.56		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		639.00000	637,000	19.27		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		1.00000	0,000	19.27		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		39.00000	37,000	17.80		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		201.00000	200,000	17.80		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		1.00000	1,000	24.16		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		813.00000	814,000	24.16		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		2.00000	1,000	23.55		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		764.00000	764,000	23.55		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		441.00000	440,000	17.86		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		3.00000	3,000	17.86		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		2.00000	2,000	22.94		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		714.00000	715,000	22.94		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		4.00000	3,000	21.10		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		566.00000	566,000	21.10		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		3.00000	3,000	21.71		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		615.00000	616,000	21.71		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		1.00000	1,000	24.77		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		863.00000	864,000	24.77		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		0.00000	0,000	24.90		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		1,012.00000	1,013,000	24.90		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		393.00000	392,000	17.51		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		5.00000	5,000	17.51		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		336.00000	337,000	17.43		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		272.00000	274,000	17.43		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		314.00000	315,000	17.61		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		300.00000	302,000	17.61		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		360.00000	361,000	17.25		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		246.00000	248,000	17.25		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		257.00000	259,000	18.25		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		393.00000	396,000	18.25		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		411.00000	412,000	16.90		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		197.00000	199,000	16.90		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		566.00000	566,000	16.11		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		102.00000	103,000	16.11		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		241.00000	243,000	18.47		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		427.00000	430,000	18.47		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		153.00000	155,000	19.96		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		689.00000	692,000	19.96		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		81.00000	83,000	21.91		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		1,117.00000	1,120,000	21.91		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	9.15	Call		112.00000	114,000	21.02	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		898.00000	901,000	21.02	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		275.00000	277,000	18.04	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		361.00000	364,000	18.04	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		499.00000	499,000	16.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		135.00000	136,000	16.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		679.00000	679,000	15.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		65.00000	66,000	15.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		174.00000	176,000	19.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		610.00000	613,000	19.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		761.00000	760,000	15.69	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		47.00000	47,000	15.69	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		198.00000	200,000	19.11	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		534.00000	537,000	19.11	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		143.00000	145,000	20.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		729.00000	732,000	20.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		226.00000	227,000	18.68	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		462.00000	464,000	18.68	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		76.00000	78,000	22.08	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		1,162.00000	1,165,000	22.08	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		105.00000	107,000	21.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		941.00000	944,000	21.23	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	272
RAIN	On	19/09/2011	Foreign Exchange Future			14,619.94000	14,538.58000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Future			1.13940	1.12220				0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.15400	1.13670				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		264.00000	405,000	15.56		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		42.00000	11,000	15.56		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		46.00000	87,000	17.67		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		324.00000	193,000	17.67		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		725.00000	895,000	21.11		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		3.00000	1,000	21.11		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		599.00000	716,000	16.38		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		232.00000	176,000	16.38		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		361.00000	445,000	17.56		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		494.00000	405,000	17.56		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		955.00000	1,098,000	15.73		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		88.00000	58,000	15.73		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								670,137,096.30	80,293	549,746
Total Options								0.00	0	347,536
Grand Total:								670,137,096.30	80,293	897,282