



Currency Derivatives Daily MTM Report

Daily summary for: 12/07/2011

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			6.95560	6.90420			296,461,583.20	42,622	309,864
\$ / R On 19/12/2011 Foreign Exchange Future			7.04850	6.99680			67,059,429.00	9,514	47,307
\$ / R On 19/03/2012 Foreign Exchange Future			7.14490	7.09260			9,645,615.00	1,350	15,126
\$ / R On 18/06/2012 Foreign Exchange Future			7.24830	7.19550			0.00	0	2,000
\$ / R On 17/09/2012 Foreign Exchange Future			7.35440	7.30180			0.00	0	0
\$ / R On 14/12/2012 Foreign Exchange Future			7.45720	7.40490			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			8.41680	8.36500			0.00	0	0
Total \$ / R Future							373,166,627.20	53,486	374,297
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		14.00000	18,000	21.50	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		1,160.00000	1,112,000	21.50	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Call		13.00000	16,000	21.81	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Put		1,209.00000	1,160,000	21.81	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		15.00000	19,000	21.19	0.00	0	3,000
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		1,111.00000	1,063,000	21.19	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Put		917.00000	872,000	19.97	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Call		21.00000	28,000	19.97	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		50.00000	64,000	17.51	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		546.00000	508,000	17.51	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		225.00000	266,000	14.87	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		121.00000	110,000	14.87	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		169.00000	207,000	14.79	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		165.00000	151,000	14.79	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		591.00000	551,000	17.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		45.00000	57,000	17.82	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		728.00000	686,000	18.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		32.00000	42,000	18.74	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		290.00000	333,000	14.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		86.00000	77,000	14.94	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		59.00000	52,000	15.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		363.00000	408,000	15.02	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		299.00000	271,000	15.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		103.00000	127,000	15.67	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,896.00000	2,845,000	27.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	1,000	27.19	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		460.00000	424,000	16.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		64.00000	80,000	16.90	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		377.00000	345,000	16.29	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		81.00000	101,000	16.29	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		48.00000	43,000	15.06	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		402.00000	449,000	15.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		256.00000	299,000	14.91	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	6.75	Put		102.00000	93,000	14.91	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		142.00000	129,000	14.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		196.00000	235,000	14.83	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		636.00000	596,000	18.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		40.00000	52,000	18.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		150.00000	181,000	14.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		196.00000	175,000	14.75	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		29.00000	38,000	19.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		775.00000	732,000	19.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		91.00000	113,000	15.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		337.00000	307,000	15.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		132.00000	161,000	15.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		228.00000	205,000	15.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		529.00000	577,000	15.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		25.00000	21,000	15.17	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		24.00000	31,000	19.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		870.00000	825,000	19.66	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,155.00000	1,206,000	16.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		1.00000	0,000	16.77	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		72.00000	90,000	16.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		418.00000	384,000	16.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		36.00000	46,000	18.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		682.00000	640,000	18.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,105.00000	1,156,000	16.45	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		1.00000	0,000	16.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Call		12.00000	15,000	22.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,258.00000	1,209,000	22.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,055.00000	1,107,000	16.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	16.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		26.00000	34,000	19.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		822.00000	778,000	19.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		619.00000	669,000	15.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		15.00000	13,000	15.25	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,205.00000	1,256,000	17.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		1.00000	0,000	17.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		117.00000	143,000	15.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		263.00000	237,000	15.37	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		325.00000	370,000	14.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		71.00000	64,000	14.98	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		166.00000	187,000	16.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		519.00000	489,000	16.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		155.00000	175,000	16.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		558.00000	527,000	16.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		178.00000	200,000	16.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		481.00000	452,000	16.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		164.00000	152,000	15.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		411.00000	450,000	15.14	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,076.00000	1,035,000	19.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		73.00000	83,000	19.48	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		277.00000	259,000	15.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		274.00000	307,000	15.23	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		444.00000	416,000	16.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		191.00000	214,000	16.14	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		876.00000	923,000	14.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		29.00000	25,000	14.92	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		639.00000	605,000	17.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		136.00000	153,000	17.25	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		623.00000	667,000	15.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		76.00000	69,000	15.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		662.00000	707,000	15.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		65.00000	59,000	15.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		788.00000	834,000	14.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		41.00000	36,000	14.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		69.00000	79,000	19.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,122.00000	1,081,000	19.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,061.00000	1,111,000	15.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		14.00000	13,000	15.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		145.00000	164,000	17.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		598.00000	566,000	17.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		443.00000	483,000	15.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		146.00000	135,000	15.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		381.00000	419,000	15.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		184.00000	171,000	15.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		82.00000	93,000	19.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		985.00000	945,000	19.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		105.00000	119,000	18.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		808.00000	771,000	18.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		352.00000	389,000	15.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		205.00000	191,000	15.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		745.00000	791,000	14.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		48.00000	43,000	14.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		703.00000	749,000	14.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		56.00000	51,000	14.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,013.00000	1,063,000	15.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		16.00000	15,000	15.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		93.00000	105,000	18.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		896.00000	857,000	18.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		119.00000	135,000	17.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		722.00000	687,000	17.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		511.00000	553,000	15.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		114.00000	105,000	15.08	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,158.00000	1,208,000	15.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		11.00000	10,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		382.00000	418,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		325.00000	309,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		358.00000	394,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		351.00000	335,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		407.00000	444,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		300.00000	285,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		400.00000	437,000	15.39	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	7.00	Put		307.00000	292,000	15.39	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		333.00000	364,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		390.00000	369,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		298.00000	327,000	15.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		455.00000	432,000	15.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		510.00000	550,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		217.00000	205,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		315.00000	345,000	15.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		422.00000	400,000	15.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		541.00000	582,000	15.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		198.00000	187,000	15.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		217.00000	240,000	16.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		674.00000	645,000	16.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		147.00000	164,000	18.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		1,004.00000	969,000	18.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		254.00000	280,000	16.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		561.00000	535,000	16.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		108.00000	121,000	19.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,315.00000	1,276,000	19.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		572.00000	614,000	15.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		179.00000	169,000	15.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		104.00000	116,000	19.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,361.00000	1,321,000	19.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		481.00000	520,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		238.00000	225,000	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	8.00	Call		140.00000	156,000	18.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,047.00000	1,011,000	18.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		351.00000	387,000	15.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		358.00000	342,000	15.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		605.00000	647,000	15.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		162.00000	152,000	15.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		241.00000	266,000	16.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		598.00000	571,000	16.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		118.00000	131,000	19.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,225.00000	1,186,000	19.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		161.00000	179,000	18.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		918.00000	884,000	18.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		411.00000	439,000	15.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		466.00000	441,000	15.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		393.00000	420,000	15.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		498.00000	472,000	15.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		429.00000	461,000	15.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		434.00000	413,000	15.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		548.00000	582,000	15.86	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		446.00000	428,000	15.86	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		525.00000	559,000	15.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		473.00000	455,000	15.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		571.00000	606,000	15.79	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		419.00000	402,000	15.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		502.00000	482,000	16.00	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	7.30	Call		504.00000	536,000	16.00	0.00	0	11,000
\$ / R	On 14/12/2012	Foreign Exchange Option	7.70	Call		467.00000	496,000	16.92	0.00	0	0
\$ / R	On 14/12/2012	Foreign Exchange Option	7.70	Put		762.00000	739,000	16.92	0.00	0	0
\$ / R	On 14/12/2012	Foreign Exchange Option	7.75	Call		453.00000	481,000	17.04	0.00	0	0
\$ / R	On 14/12/2012	Foreign Exchange Option	7.75	Put		798.00000	774,000	17.04	0.00	0	0
\$ / R	On 14/12/2012	Foreign Exchange Option	7.65	Call		482.00000	512,000	16.80	0.00	0	0
\$ / R	On 14/12/2012	Foreign Exchange Option	7.65	Put		727.00000	705,000	16.80	0.00	0	0
\$ / R	On 14/12/2012	Foreign Exchange Option	8.00	Put		982.00000	956,000	17.64	0.00	0	0
\$ / R	On 14/12/2012	Foreign Exchange Option	8.00	Call		387.00000	413,000	17.64	0.00	0	300
\$ / R	On 12/12/2014	Foreign Exchange Option	8.50	Call		1,038.00000	1,080,000	18.04	0.00	0	0
\$ / R	On 12/12/2014	Foreign Exchange Option	8.50	Put		1,173.00000	1,163,000	18.04	0.00	0	0
\$ / R	On 12/12/2014	Foreign Exchange Option	8.55	Call		1,022.00000	1,063,000	18.11	0.00	0	0
\$ / R	On 12/12/2014	Foreign Exchange Option	8.55	Put		1,207.00000	1,196,000	18.11	0.00	0	0
\$ / R	On 12/12/2014	Foreign Exchange Option	8.45	Call		1,055.00000	1,097,000	17.98	0.00	0	0
\$ / R	On 12/12/2014	Foreign Exchange Option	8.45	Put		1,140.00000	1,130,000	17.98	0.00	0	0
\$ / R	On 12/12/2014	Foreign Exchange Option	8.00	Put		855.00000	848,000	17.31	0.00	0	0
\$ / R	On 12/12/2014	Foreign Exchange Option	8.00	Call		1,220.00000	1,265,000	17.31	0.00	0	200
Total \$ / R Option									0.00	0	162,349
Total \$ / R									373,166,627.20	53,486	536,646
\$ / R MAX	On 19/09/2011	Foreign Exchange Future			6.95560	6.90420			591,226.00	85	381
\$ / R MAX	On 19/12/2011	Foreign Exchange Future			7.04850	6.99680			35,242.50	5	15
Total \$ / R MAXI Future									626,468.50	90	396
\$ / R MAX	On 19/09/2011	Foreign Exchange Option	7.10	Call		10,327.00000	12,745,000	15.67	0.00	0	0
\$ / R MAX	On 19/09/2011	Foreign Exchange Option	7.10	Put		29,907.00000	27,185,000	15.67	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		9,132.00000	11,344,000	15.98	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		33,712.00000	30,784,000	15.98	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		11,685.00000	14,322,000	15.37	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		26,265.00000	23,762,000	15.37	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		0.00000	34,542,000	16.29	0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		0.00000	10,102,000	16.29	5,051.00	50	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		27,367.00000	30,733,000	15.23	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		27,687.00000	25,883,000	15.23	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		25,460.00000	28,301,000	15.25	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		30,780.00000	28,451,000	15.25	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		29,830.00000	33,307,000	15.21	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		25,150.00000	23,457,000	15.21	0.00	0	0
Total \$ / R MAXI Option									5,051.00	50	50
Total \$ / R MAXI									631,519.50	140	446
£ / R	On 19/09/2011	Foreign Exchange Future			11.05080	10.96400			220,651,323.60	19,967	34,915
£ / R	On 19/12/2011	Foreign Exchange Future			11.18810	11.10050			6,343,652.70	567	9,478
£ / R	On 19/03/2012	Foreign Exchange Future			11.33070	11.24160			0.00	0	2,827
£ / R	On 18/06/2012	Foreign Exchange Future			11.48080	11.39160			0.00	0	0
Total £ / R Future									226,994,976.30	20,534	47,220
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		75.00000	94,000	13.26	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		611.00000	543,000	13.26	0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		67.00000	85,000	13.41	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		653.00000	584,000	13.41	0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Call		83.00000	104,000	13.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		569.00000	503,000	13.12	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		55.00000	70,000	13.70	0.00	0	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		741.00000	669,000	13.70	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		22.00000	28,000	15.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,158.00000	1,077,000	15.01	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		243.00000	205,000	12.04	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		207.00000	256,000	12.04	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		535.00000	610,000	12.85	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		71.00000	59,000	12.85	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		229.00000	285,000	12.12	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		215.00000	184,000	12.12	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		375.00000	321,000	12.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		139.00000	172,000	12.39	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		286.00000	347,000	12.28	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		172.00000	146,000	12.28	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		306.00000	258,000	12.10	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		170.00000	209,000	12.10	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		154.00000	189,000	12.24	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		340.00000	288,000	12.24	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		33.00000	42,000	14.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		969.00000	891,000	14.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		45.00000	57,000	13.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		831.00000	756,000	13.99	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		40.00000	51,000	14.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		876.00000	800,000	14.13	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	11.25	Call		125.00000	156,000	12.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		411.00000	355,000	12.54	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		350.00000	416,000	12.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		136.00000	115,000	12.44	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		49.00000	63,000	13.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		785.00000	712,000	13.84	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		36.00000	46,000	14.28	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		922.00000	845,000	14.28	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		420.00000	489,000	12.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		106.00000	88,000	12.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		217.00000	242,000	14.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		767.00000	704,000	14.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		205.00000	229,000	14.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		805.00000	741,000	14.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		229.00000	255,000	14.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		729.00000	667,000	14.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		120.00000	134,000	15.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,220.00000	1,146,000	15.54	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		318.00000	353,000	13.69	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		518.00000	465,000	13.69	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		165.00000	185,000	14.92	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		965.00000	897,000	14.92	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		195.00000	217,000	14.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		845.00000	779,000	14.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		751.00000	818,000	13.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		151.00000	130,000	13.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		616.00000	677,000	13.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		216.00000	189,000	13.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		452.00000	488,000	14.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		660.00000	607,000	14.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		434.00000	469,000	14.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		692.00000	638,000	14.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		470.00000	507,000	14.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		628.00000	576,000	14.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		418.00000	451,000	14.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		726.00000	670,000	14.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		319.00000	345,000	15.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		977.00000	914,000	15.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		651.00000	703,000	14.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		409.00000	372,000	14.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		344.00000	372,000	15.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		902.00000	841,000	15.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		235.00000	255,000	15.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,293.00000	1,224,000	15.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		488.00000	527,000	14.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		596.00000	546,000	14.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		706.00000	760,000	14.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		364.00000	329,000	14.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		372.00000	402,000	14.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		830.00000	771,000	14.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		600.00000	648,000	14.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		458.00000	417,000	14.14	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		473.00000	507,000	15.00	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		931.00000	876,000	15.00	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		459.00000	491,000	15.08	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		967.00000	910,000	15.08	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		488.00000	523,000	14.93	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		896.00000	842,000	14.93	0.00	0	0
Total £ / R Option										0.00	0	22,300
Total £ / R										226,994,976.30	20,534	69,520
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08750	0.08590			698,075.00	7,978	12,348
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08880	0.08720			0.00	0	0
Total ¥ / R Future										698,075.00	7,978	12,348
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		634.00000	784,000	16.98	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		44.00000	34,000	16.98	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		123.00000	187,000	19.18	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		533.00000	437,000	19.18	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,592.00000	1,752,000	20.89	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	20.89	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	25.09	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,410.00000	1,141,250,000	25.09	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		869.00000	1,005,000	19.29	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		149.00000	125,000	19.29	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		358.00000	440,000	21.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		638.00000	560,000	21.09	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,735.00000	1,892,000	19.15	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		15.00000	12,000	19.15	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										698,075.00	7,978	12,348
€ / R	On	19/09/2011	Foreign Exchange Future			9.70140	9.64510			250,170,001.80	25,787	58,476
€ / R	On	19/12/2011	Foreign Exchange Future			9.80810	9.75030			196,162.00	20	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			9.92000	9.86110			0.00	0	8,503
Total € / R Future										250,366,163.80	25,807	71,907
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		178.00000	212,000	11.02	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		183.00000	161,000	11.02	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		157.00000	185,000	10.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		212.00000	184,000	10.93	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		205.00000	241,000	11.11	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		160.00000	140,000	11.11	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		277.00000	244,000	11.23	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		122.00000	145,000	11.23	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		779.00000	729,000	13.01	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		24.00000	30,000	13.01	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		410.00000	456,000	11.65	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		65.00000	55,000	11.65	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		36.00000	45,000	12.57	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		641.00000	594,000	12.57	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		72.00000	87,000	11.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		427.00000	386,000	11.82	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		12.00000	16,000	13.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		1,017.00000	965,000	13.76	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		334.00000	378,000	11.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		89.00000	77,000	11.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		16.00000	20,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		921.00000	869,000	13.46	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		14.00000	18,000	13.61	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		969.00000	917,000	13.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		297.00000	325,000	12.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		347.00000	317,000	12.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		278.00000	305,000	12.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		378.00000	347,000	12.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		317.00000	350,000	12.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		317.00000	292,000	12.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		229.00000	252,000	12.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		479.00000	444,000	12.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		423.00000	460,000	12.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		223.00000	202,000	12.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		584.00000	626,000	12.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		134.00000	118,000	12.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		516.00000	556,000	12.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		166.00000	148,000	12.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		334.00000	360,000	13.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		573.00000	540,000	13.42	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	10.15	Call		318.00000	343,000	13.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		607.00000	573,000	13.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		350.00000	377,000	13.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		539.00000	507,000	13.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		927.00000	972,000	12.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		116.00000	102,000	12.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		290.00000	313,000	13.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		679.00000	643,000	13.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		449.00000	483,000	12.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		388.00000	363,000	12.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		966.00000	1,012,000	12.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		105.00000	92,000	12.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		405.00000	434,000	12.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		444.00000	414,000	12.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		209.00000	228,000	14.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		948.00000	908,000	14.61	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										250,366,163.80	25,807	95,607
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.30730	7.28000			0.00	0	25,654
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.32510	7.29770			0.00	0	890
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.34820	7.31820			0.00	0	4
Total AU\$ / R Future										0.00	0	26,548
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		639.00000	666,000	13.15	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		9.00000	9,000	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	19/09/2011	Foreign Exchange Option	6.70	Call		591.00000	618,000	12.92	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		11.00000	11,000	12.92	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		687.00000	714,000	13.38	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		7.00000	7,000	13.38	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		56.00000	66,000	11.02	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		276.00000	259,000	11.02	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		68.00000	78,000	10.81	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		238.00000	221,000	10.81	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		323.00000	346,000	11.54	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		43.00000	39,000	11.54	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		175.00000	194,000	10.62	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		95.00000	87,000	10.62	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		47.00000	55,000	11.23	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		317.00000	298,000	11.23	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		209.00000	229,000	10.85	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		79.00000	72,000	10.85	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		10.00000	13,000	12.94	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		680.00000	656,000	12.94	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		544.00000	570,000	12.69	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		14.00000	13,000	12.69	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		9.00000	11,000	13.15	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		729.00000	704,000	13.15	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		498.00000	524,000	12.46	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		18.00000	17,000	12.46	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		245.00000	266,000	11.08	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		65.00000	59,000	11.08	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		5.00000	6,000	13.79	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		875.00000	849,000	13.79	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		82.00000	94,000	10.59	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		202.00000	187,000	10.59	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		7.00000	9,000	13.36	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		777.00000	752,000	13.36	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		681.00000	705,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		33.00000	30,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		638.00000	662,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		40.00000	37,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		725.00000	750,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		27.00000	25,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		148.00000	158,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		350.00000	333,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		212.00000	225,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		214.00000	200,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		296.00000	320,000	11.09	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		228.00000	222,000	11.09	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		270.00000	293,000	11.06	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		252.00000	245,000	11.06	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		324.00000	348,000	11.12	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		206.00000	200,000	11.12	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		229.00000	247,000	11.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		311.00000	299,000	11.15	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	6.95	Call		487.00000	512,000	11.27		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		119.00000	114,000	11.27		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		127.00000	139,000	11.92		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		559.00000	541,000	11.92		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		210.00000	228,000	11.26		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		342.00000	330,000	11.26		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		451.00000	476,000	11.24		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		133.00000	128,000	11.24		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,133.00000	1,162,000	12.35		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		15.00000	14,000	12.35		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	26,548
CAD/ R On 19/09/2011 Foreign Exchange Future			7.16480	7.11660				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.24560	7.19760				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		78.00000	100,000	11.04		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		211.00000	185,000	11.04		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		64.00000	83,000	11.23		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		247.00000	218,000	11.23		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		94.00000	118,000	10.86		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		177.00000	153,000	10.86		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		9.00000	12,000	13.05		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		692.00000	647,000	13.05		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		11.00000	15,000	12.87		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	7.75	Put		644.00000	600,000	12.87	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		7.00000	10,000	13.23	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		740.00000	695,000	13.23	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		24.00000	33,000	12.14	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		457.00000	418,000	12.14	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		529.00000	576,000	12.56	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		12.00000	11,000	12.56	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		269.00000	311,000	11.53	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		52.00000	46,000	11.53	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		5.00000	7,000	13.59	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		838.00000	792,000	13.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		197.00000	222,000	11.72	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		249.00000	226,000	11.72	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		178.00000	202,000	11.88	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		280.00000	256,000	11.88	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		217.00000	248,000	11.76	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		219.00000	202,000	11.76	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		90.00000	103,000	13.01	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		542.00000	507,000	13.01	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		473.00000	514,000	12.10	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		75.00000	68,000	12.10	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		99.00000	113,000	12.85	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		501.00000	467,000	12.85	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		435.00000	476,000	12.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		87.00000	80,000	12.06	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	Call		147.00000	167,000	12.21		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		349.00000	321,000	12.21		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		399.00000	438,000	12.02		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		101.00000	92,000	12.02		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		133.00000	151,000	12.37		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		385.00000	355,000	12.37		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	0
CF CANDO On 19/09/2011 Foreign Exchange Future			0.02610	0.03070				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			0.08740	0.08860				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			8.34970	8.27450				0.00	0	960
CHF / R On 19/12/2011 Foreign Exchange Future			8.47100	8.39530				0.00	0	25
Total CHF / R Future								0.00	0	985
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		654.00000	722,000	15.14		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		30.00000	22,000	15.14		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		610.00000	677,000	15.07		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		36.00000	27,000	15.07		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		699.00000	768,000	15.20		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		25.00000	18,000	15.20		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		154.00000	185,000	14.39		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	8.40	Put		280.00000	235,000	14.39	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Call		33.00000	41,000	16.52	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.05	Put		809.00000	741,000	16.52	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Call		38.00000	46,000	16.36	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Put		764.00000	696,000	16.36	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		525.00000	589,000	14.94	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		51.00000	39,000	14.94	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		42.00000	52,000	16.19	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		718.00000	652,000	16.19	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		61.00000	74,000	15.70	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		587.00000	524,000	15.70	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		54.00000	66,000	15.86	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		630.00000	566,000	15.86	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		30.00000	36,000	16.68	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		856.00000	786,000	16.68	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		21.00000	26,000	17.18	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		997.00000	926,000	17.18	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		484.00000	547,000	14.87	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		60.00000	47,000	14.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		376.00000	417,000	14.64	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		281.00000	246,000	14.64	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		353.00000	391,000	14.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		308.00000	270,000	14.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		402.00000	444,000	14.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		257.00000	223,000	14.57	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	Call		291.00000	323,000	15.04		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		396.00000	352,000	15.04		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		456.00000	502,000	14.41		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		211.00000	181,000	14.41		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		614.00000	670,000	14.01		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		119.00000	99,000	14.01		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		274.00000	303,000	15.20		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		429.00000	382,000	15.20		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		178.00000	198,000	16.29		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		683.00000	627,000	16.29		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		99.00000	110,000	17.86		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		1,104.00000	1,039,000	17.86		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		132.00000	147,000	17.08		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		887.00000	826,000	17.08		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		310.00000	343,000	14.88		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		365.00000	322,000	14.88		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		547.00000	599,000	14.17		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		152.00000	128,000	14.17		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		724.00000	785,000	13.77		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		79.00000	64,000	13.77		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		201.00000	223,000	15.98		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		606.00000	552,000	15.98		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		804.00000	868,000	13.61		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		59.00000	47,000	13.61		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		228.00000	252,000	15.67		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	8.70	Put		533.00000	481,000	15.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		168.00000	186,000	16.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		723.00000	665,000	16.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		257.00000	285,000	15.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		462.00000	414,000	15.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		94.00000	104,000	18.02	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		1,149.00000	1,083,000	18.02	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		125.00000	138,000	17.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		930.00000	867,000	17.23	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	985
RAIN	On	19/09/2011	Foreign Exchange Future			13,985.50000	13,876.12000			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			1.07430	1.06780			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.09160	1.08500			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		145.00000	177,000	15.22	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		467.00000	434,000	15.22	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		60.00000	78,000	16.88	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		882.00000	835,000	16.88	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		342.00000	393,000	13.75	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		164.00000	150,000	13.75	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		362.00000	399,000	15.20	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	1.10	Put		512.00000	483,000	15.20	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		222.00000	248,000	16.40	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		872.00000	832,000	16.40	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		594.00000	643,000	14.17	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		244.00000	227,000	14.17	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							851,852,310.80	107,895	577,987
Total Options							5,051.00	50	208,399
Grand Total:							851,857,361.80	107,945	786,386