

Currency Derivatives Daily MTM Report

Daily summary for: 26/07/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			6.73080	6.83300			276,763,765.20	41,119	335,285
\$ / R	On	19/12/2011			6.82100	6.92440			19,057,874.00	2,794	50,784
\$ / R	On	19/03/2012			6.91310	7.01810			3,159,286.70	457	16,711
\$ / R	On	18/06/2012			7.00980	7.11690			0.00	0	2,000
\$ / R	On	17/09/2012			7.11370	7.22170			0.00	0	0
\$ / R	On	14/12/2012			7.21780	7.32540			0.00	0	0
\$ / R	On	12/12/2014			8.20650	8.30690			0.00	0	0
Total \$ / R Future									298,980,925.90	44,370	404,780
\$ / R	On	19/09/2011	8.05	Call		8.00000	6,000	23.34	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,225.00000	1,325,000	23.34	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		7.00000	6,000	23.66	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,274.00000	1,375,000	23.66	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		9.00000	7,000	23.02	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		1,176.00000	1,276,000	23.02	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		981.00000	1,079,000	21.74	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		14.00000	10,000	21.74	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		36.00000	25,000	19.18	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		603.00000	694,000	19.18	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		178.00000	129,000	15.35	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		145.00000	198,000	15.35	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		134.00000	97,000	15.99	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		201.00000	266,000	15.99	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		648.00000	741,000	19.50	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		31.00000	22,000	19.50	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		789.00000	885,000	20.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		22.00000	16,000	20.46	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		237.00000	173,000	15.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		104.00000	142,000	15.09	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		71.00000	100,000	15.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		304.00000	231,000	15.23	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		345.00000	425,000	17.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		78.00000	56,000	17.26	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,967.00000	3,069,000	29.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	29.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		513.00000	602,000	18.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		46.00000	33,000	18.54	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		427.00000	512,000	17.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		60.00000	43,000	17.90	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		58.00000	83,000	15.30	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		341.00000	264,000	15.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		206.00000	147,000	15.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		123.00000	166,000	15.03	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		170.00000	231,000	15.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		153.00000	112,000	15.67	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		695.00000	789,000	19.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		28.00000	20,000	19.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		117.00000	85,000	16.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		234.00000	304,000	16.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		19.00000	14,000	20.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		836.00000	933,000	20.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		68.00000	49,000	17.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		385.00000	468,000	17.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		102.00000	74,000	16.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		269.00000	343,000	16.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		463.00000	375,000	15.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		30.00000	44,000	15.51	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		15.00000	11,000	21.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		932.00000	1,030,000	21.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,084.00000	982,000	16.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		1.00000	1,000	16.40	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		52.00000	37,000	18.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		469.00000	556,000	18.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		24.00000	18,000	20.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		741.00000	837,000	20.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,034.00000	932,000	16.33	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		1.00000	1,000	16.33	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		7.00000	5,000	23.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,324.00000	1,424,000	23.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		984.00000	883,000	16.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		1.00000	2,000	16.26	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		17.00000	12,000	21.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		884.00000	981,000	21.10	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		551.00000	459,000	15.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		18.00000	28,000	15.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,133.00000	1,031,000	16.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	16.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		89.00000	64,000	16.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		306.00000	383,000	16.94	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		269.00000	201,000	15.16	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		86.00000	120,000	15.16	24,000.00	200	400
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		40.00000	29,000	18.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		557.00000	648,000	18.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		11.00000	8,000	22.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		1,078.00000	1,177,000	22.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		147.00000	122,000	17.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		573.00000	651,000	17.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		137.00000	114,000	18.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		613.00000	693,000	18.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		158.00000	131,000	17.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		534.00000	610,000	17.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		190.00000	229,000	15.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		364.00000	300,000	15.34	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,140.00000	1,232,000	20.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		64.00000	53,000	20.83	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		320.00000	382,000	16.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		244.00000	203,000	16.25	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		496.00000	569,000	17.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		170.00000	140,000	17.40	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		809.00000	717,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		35.00000	46,000	15.34	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		696.00000	778,000	18.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		120.00000	99,000	18.54	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		564.00000	484,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		90.00000	113,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		602.00000	519,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		78.00000	98,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		723.00000	634,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		49.00000	63,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		60.00000	50,000	21.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,186.00000	1,279,000	21.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		991.00000	893,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		17.00000	22,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		128.00000	106,000	18.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		654.00000	735,000	18.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		394.00000	326,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		170.00000	205,000	15.34	0.00	0	5,000

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	6.80	Call		335.00000	274,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		211.00000	253,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		72.00000	60,000	20.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		1,048.00000	1,139,000	20.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		92.00000	76,000	19.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		868.00000	955,000	19.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		308.00000	254,000	15.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		234.00000	283,000	15.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		682.00000	595,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		58.00000	74,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		642.00000	557,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		68.00000	86,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		944.00000	848,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		20.00000	27,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		81.00000	67,000	19.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		957.00000	1,046,000	19.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		105.00000	87,000	19.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		781.00000	866,000	19.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		458.00000	385,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		134.00000	164,000	15.34	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,086.00000	986,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		12.00000	15,000	15.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		76.00000	63,000	20.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		1,002.00000	1,092,000	20.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		458.00000	530,000	17.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		182.00000	151,000	17.17	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		345.00000	301,000	16.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		363.00000	424,000	16.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		327.00000	285,000	16.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		395.00000	458,000	16.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		366.00000	319,000	15.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		334.00000	392,000	15.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		359.00000	314,000	15.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		341.00000	401,000	15.90	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		304.00000	265,000	16.45	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		436.00000	502,000	16.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		273.00000	237,000	16.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		505.00000	574,000	16.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		463.00000	401,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		245.00000	288,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		288.00000	251,000	16.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		470.00000	538,000	16.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		492.00000	427,000	15.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		224.00000	264,000	15.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		198.00000	173,000	17.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		730.00000	810,000	17.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		134.00000	117,000	19.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		1,066.00000	1,154,000	19.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		232.00000	202,000	17.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		614.00000	689,000	17.37	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		98.00000	87,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,380.00000	1,474,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		522.00000	455,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		204.00000	242,000	15.44	2,420,000.00	10,000	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		95.00000	84,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,427.00000	1,521,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		435.00000	375,000	15.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		267.00000	312,000	15.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		128.00000	112,000	19.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,110.00000	1,199,000	19.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		322.00000	280,000	16.27	2,800,000.00	10,000	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		404.00000	467,000	16.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		553.00000	484,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		185.00000	221,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		220.00000	192,000	17.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		652.00000	729,000	17.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		107.00000	94,000	20.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,289.00000	1,381,000	20.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		147.00000	129,000	19.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		979.00000	1,066,000	19.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		340.00000	296,000	16.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		372.00000	433,000	16.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		586.00000	514,000	15.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		168.00000	201,000	15.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		154.00000	135,000	18.84	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	7.80	Put		936.00000	1,022,000	18.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		122.00000	107,000	19.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		1,154.00000	1,244,000	19.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		140.00000	123,000	19.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		1,022.00000	1,110,000	19.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		112.00000	98,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,244.00000	1,335,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		245.00000	213,000	17.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		577.00000	650,000	17.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		258.00000	225,000	17.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		540.00000	612,000	17.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		409.00000	351,000	15.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		291.00000	338,000	15.53	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		377.00000	335,000	16.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		510.00000	575,000	16.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		361.00000	320,000	16.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		544.00000	610,000	16.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		395.00000	350,000	16.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		478.00000	540,000	16.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		506.00000	456,000	16.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		484.00000	542,000	16.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		486.00000	438,000	16.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		514.00000	574,000	16.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		528.00000	474,000	16.15	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		456.00000	510,000	16.15	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	Put		546.00000	608,000	16.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		468.00000	422,000	16.57	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		438.00000	400,000	17.45	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		813.00000	882,000	17.45	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		424.00000	387,000	17.58	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		849.00000	919,000	17.58	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		452.00000	413,000	17.33	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		777.00000	845,000	17.33	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,038.00000	1,114,000	18.20	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		363.00000	332,000	18.20	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,009.00000	967,000	18.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,202.00000	1,261,000	18.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		993.00000	952,000	18.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,236.00000	1,296,000	18.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,025.00000	982,000	18.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,168.00000	1,226,000	18.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		878.00000	930,000	17.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,185.00000	1,136,000	17.39	0.00	0	200
Total \$ / R Option										5,244,000.00	20,200	196,649
Total \$ / R										304,224,925.90	64,570	601,429
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.73080	6.83300			0.00	0	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			6.82100	6.92440			0.00	0	10
Total \$ / R MAXI Future										0.00	0	459
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		7,811.00000	5,598,000	17.26	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	7.10	Put		34,511.00000	42,518,000	17.26		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		6,831.00000	4,885,000	17.58		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		38,531.00000	46,805,000	17.58		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		8,937.00000	6,423,000	16.94		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		30,637.00000	38,343,000	16.94		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		42,678.00000	51,188,000	17.90		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		5,978.00000	4,268,000	17.90		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		24,414.00000	20,271,000	16.25		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		31,974.00000	38,171,000	16.25		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		22,686.00000	18,813,000	16.48		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		35,246.00000	41,713,000	16.48		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		26,280.00000	21,852,000	16.03		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		28,840.00000	34,752,000	16.03		0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										0.00	0	509
£ / R	On 19/09/2011	Foreign Exchange Future			11.02450	11.11850				16,977,730.00	1,540	32,143
£ / R	On 19/12/2011	Foreign Exchange Future			11.16010	11.25460				390,603.50	35	9,375
£ / R	On 19/03/2012	Foreign Exchange Future			11.29870	11.39520				0.00	0	2,832
£ / R	On 18/06/2012	Foreign Exchange Future			11.44380	11.54310				0.00	0	0
Total £ / R Future										17,368,333.50	1,575	44,350
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		100.00000	79,000	14.16		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		482.00000	555,000	14.16		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		90.00000	70,000	14.31		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		522.00000	596,000	14.31		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		111.00000	88,000	14.00	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		443.00000	514,000	14.00	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		72.00000	56,000	14.62	0.00	0	8,945
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		604.00000	682,000	14.62	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		28.00000	21,000	16.02	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,010.00000	1,097,000	16.02	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		167.00000	203,000	12.61	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		285.00000	227,000	12.61	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		660.00000	580,000	13.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		42.00000	56,000	13.65	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		316.00000	256,000	12.71	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		148.00000	182,000	12.71	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		269.00000	327,000	13.23	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		187.00000	151,000	13.23	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		383.00000	317,000	12.92	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		115.00000	143,000	12.92	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		210.00000	262,000	12.92	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		228.00000	186,000	12.92	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		206.00000	167,000	13.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		238.00000	293,000	13.07	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		42.00000	33,000	15.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		824.00000	909,000	15.40	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		58.00000	45,000	14.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		690.00000	771,000	14.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		52.00000	41,000	15.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		734.00000	817,000	15.09	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		169.00000	135,000	13.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		301.00000	361,000	13.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		456.00000	385,000	13.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		88.00000	111,000	13.13	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		65.00000	51,000	14.78	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		647.00000	727,000	14.78	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		47.00000	36,000	15.24	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		779.00000	862,000	15.24	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		534.00000	459,000	13.34	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		66.00000	85,000	13.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		252.00000	221,000	14.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		647.00000	711,000	14.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		239.00000	208,000	14.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		684.00000	748,000	14.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		267.00000	234,000	14.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		612.00000	674,000	14.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		137.00000	118,000	15.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,082.00000	1,158,000	15.75	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		371.00000	329,000	13.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		416.00000	469,000	13.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		191.00000	166,000	15.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		836.00000	906,000	15.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		226.00000	197,000	14.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		721.00000	787,000	14.84	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	Call		863.00000	789,000	13.50	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		108.00000	129,000	13.50	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		715.00000	648,000	13.55	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		160.00000	188,000	13.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		502.00000	458,000	14.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		557.00000	609,000	14.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		482.00000	440,000	14.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		587.00000	641,000	14.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		522.00000	477,000	14.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		527.00000	578,000	14.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		464.00000	423,000	14.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		619.00000	674,000	14.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		351.00000	319,000	15.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		856.00000	920,000	15.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		730.00000	670,000	14.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		335.00000	371,000	14.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		380.00000	346,000	15.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		785.00000	847,000	15.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		257.00000	233,000	16.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,162.00000	1,234,000	16.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		545.00000	497,000	14.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		500.00000	548,000	14.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		790.00000	727,000	14.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		295.00000	328,000	14.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		412.00000	375,000	14.96	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	11.70	Put		717.00000	776,000	14.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		673.00000	616,000	14.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		378.00000	417,000	14.18	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		524.00000	484,000	15.17	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		831.00000	890,000	15.17	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		507.00000	469,000	15.25	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		864.00000	925,000	15.25	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		541.00000	500,000	15.10	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		798.00000	856,000	15.10	0.00	0	0
Total £ / R Option										0.00	0	22,300
Total £ / R										17,368,333.50	1,575	66,650
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08630	0.08730			863.00	10	12,424
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08750	0.08860			0.00	0	0
Total ¥ / R Future										863.00	10	12,424
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		755.00000	664,000	17.03	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		25.00000	34,000	17.03	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		162.00000	132,000	20.41	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		432.00000	502,000	20.41	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,731.00000	1,631,000	21.45	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	21.45	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	30.47	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,270.00000	1,141,370,000	30.47	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		976.00000	887,000	19.29	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		116.00000	137,000	19.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		416.00000	370,000	21.66	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		556.00000	620,000	21.66	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,868.00000	1,761,000	18.73	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		8.00000	11,000	18.73	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										863.00	10	12,424
€ / R	On	19/09/2011	Foreign Exchange Future			9.73980	9.77850			5,064,696.00	520	63,330
€ / R	On	19/12/2011	Foreign Exchange Future			9.84440	9.88310			0.00	0	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			9.95260	9.99350			0.00	0	8,503
Total € / R Future										5,064,696.00	520	76,761
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		257.00000	228,000	11.95	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		129.00000	138,000	11.95	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		226.00000	199,000	11.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		148.00000	159,000	11.85	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		290.00000	259,000	12.06	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		112.00000	119,000	12.06	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		198.00000	212,000	11.90	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		176.00000	152,000	11.90	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		659.00000	689,000	13.87	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		37.00000	29,000	13.87	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		520.00000	484,000	12.68	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		42.00000	44,000	12.68	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		55.00000	45,000	13.38	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		527.00000	555,000	13.38	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	10.00	Call		106.00000	89,000	12.56	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		328.00000	349,000	12.56	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		19.00000	15,000	14.69	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		891.00000	925,000	14.69	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		438.00000	402,000	12.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		60.00000	62,000	12.47	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		24.00000	19,000	14.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		796.00000	829,000	14.36	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		21.00000	17,000	14.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		843.00000	877,000	14.53	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		28.00000	22,000	14.20	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		750.00000	782,000	14.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		364.00000	343,000	12.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		281.00000	299,000	12.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		339.00000	319,000	12.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		306.00000	325,000	12.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		391.00000	369,000	12.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		258.00000	275,000	12.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		277.00000	263,000	13.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		394.00000	419,000	13.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		509.00000	483,000	12.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		176.00000	189,000	12.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		684.00000	654,000	12.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		101.00000	110,000	12.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		610.00000	582,000	12.80	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	9.40	Put		127.00000	138,000	12.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		386.00000	369,000	13.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		493.00000	516,000	13.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		368.00000	352,000	13.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		525.00000	549,000	13.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		405.00000	387,000	13.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		462.00000	484,000	13.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,031.00000	997,000	12.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		88.00000	94,000	12.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		335.00000	320,000	13.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		592.00000	617,000	13.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		524.00000	500,000	13.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		331.00000	347,000	13.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,072.00000	1,037,000	12.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		79.00000	84,000	12.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		472.00000	450,000	13.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		379.00000	397,000	13.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		241.00000	230,000	14.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		848.00000	877,000	14.76	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										5,064,696.00	520	100,461
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.31830	7.35930			1,463,660.00	200	25,354
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.33420	7.37560			0.00	0	690
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.35420	7.39670			0.00	0	4

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AU\$ / R Future											1,463,660.00	200	26,048
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		715.00000	675,000	14.20		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		6.00000	7,000	14.20		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		666.00000	626,000	13.94		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		7.00000	8,000	13.94		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		764.00000	723,000	14.45		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		5.00000	5,000	14.45		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		76.00000	64,000	11.87		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		217.00000	246,000	11.87		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		91.00000	77,000	11.64		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		182.00000	209,000	11.64		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		388.00000	352,000	12.44		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		29.00000	34,000	12.44		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		227.00000	196,000	11.43		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		68.00000	78,000	11.43		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		63.00000	53,000	12.10		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		254.00000	285,000	12.10		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		264.00000	232,000	11.69		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		55.00000	64,000	11.69		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Call		14.00000	11,000	13.98		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.95	Put		605.00000	643,000	13.98		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		618.00000	579,000	13.69		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		9.00000	11,000	13.69		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Call		11.00000	9,000	14.21		0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	8.00	Put		652.00000	691,000	14.21		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		571.00000	532,000	13.44	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		12.00000	14,000	13.44	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		304.00000	270,000	11.94	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		45.00000	52,000	11.94	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		7.00000	5,000	14.92	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		798.00000	837,000	14.92	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		109.00000	93,000	11.40	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		150.00000	175,000	11.40	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		9.00000	8,000	14.45	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		700.00000	740,000	14.45	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		747.00000	709,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		21.00000	25,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		702.00000	665,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		26.00000	31,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		793.00000	754,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		17.00000	20,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		151.00000	133,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		275.00000	299,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		244.00000	221,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		168.00000	187,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		348.00000	322,000	11.36	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		201.00000	218,000	11.36	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		320.00000	295,000	11.33	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		223.00000	241,000	11.33	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		378.00000	350,000	11.39	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	7.20	Put		181.00000	196,000	11.39		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		268.00000	248,000	11.41		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		271.00000	294,000	11.41		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		547.00000	514,000	11.52		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		100.00000	110,000	11.52		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		150.00000	138,000	12.14		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		503.00000	534,000	12.14		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		248.00000	229,000	11.52		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		301.00000	325,000	11.52		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		510.00000	479,000	11.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		113.00000	125,000	11.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,209.00000	1,167,000	12.57		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		12.00000	13,000	12.57		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								1,463,660.00	200	26,048
CAD/ R On 19/09/2011 Foreign Exchange Future			7.12140	7.21540				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.20040	7.29520				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		110.00000	73,000	11.45		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		145.00000	202,000	11.45		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		91.00000	60,000	11.66		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		176.00000	239,000	11.66		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		131.00000	89,000	11.24		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		116.00000	168,000	11.24		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Call		12.00000	7,000	13.72	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.80	Put		597.00000	686,000	13.72	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Call		14.00000	9,000	13.52	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.75	Put		549.00000	638,000	13.52	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Call		10.00000	6,000	13.93	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		645.00000	735,000	13.93	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		33.00000	21,000	12.69	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		368.00000	450,000	12.69	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		621.00000	531,000	12.84	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		6.00000	10,000	12.84	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		346.00000	267,000	11.63	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		31.00000	46,000	11.63	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		6.00000	4,000	14.34	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		741.00000	833,000	14.34	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		242.00000	192,000	11.87	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		197.00000	242,000	11.87	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		216.00000	174,000	12.04	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		221.00000	274,000	12.04	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		270.00000	213,000	11.70	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		175.00000	213,000	11.70	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		108.00000	85,000	13.21	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		463.00000	535,000	13.21	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		550.00000	470,000	12.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		55.00000	70,000	12.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		119.00000	94,000	13.04	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	7.60	Put		424.00000	494,000	13.04		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		510.00000	432,000	12.01		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		65.00000	82,000	12.01		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		178.00000	142,000	12.37		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		283.00000	342,000	12.37		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		471.00000	396,000	11.97		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		76.00000	96,000	11.97		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		161.00000	128,000	12.54		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		316.00000	378,000	12.54		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			0.04710	0.03860				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			0.07440	0.10250				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			8.38690	8.47870				0.00	0	900
CHF / R On 19/12/2011 Foreign Exchange Future			8.50640	8.59950				0.00	0	50
Total CHF / R Future								0.00	0	950
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		841.00000	754,000	16.41		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		12.00000	17,000	16.41		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		794.00000	708,000	16.36		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		15.00000	21,000	16.36		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	7.60	Call		889.00000	800,000	16.45	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		10.00000	13,000	16.45	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		247.00000	198,000	15.75	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		168.00000	211,000	15.75	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		55.00000	42,000	17.98	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		626.00000	705,000	17.98	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		62.00000	48,000	17.80	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		583.00000	661,000	17.80	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Call		702.00000	619,000	16.27	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		23.00000	32,000	16.27	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		70.00000	54,000	17.63	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		541.00000	617,000	17.63	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		100.00000	78,000	17.12	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		421.00000	491,000	17.12	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		89.00000	69,000	17.29	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		460.00000	532,000	17.29	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		49.00000	38,000	18.15	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		670.00000	751,000	18.15	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		34.00000	26,000	18.66	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		805.00000	889,000	18.66	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		657.00000	576,000	16.23	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		28.00000	39,000	16.23	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		494.00000	436,000	15.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		195.00000	230,000	15.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		465.00000	409,000	15.30	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	8.35	Put		216.00000	253,000	15.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		524.00000	464,000	15.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		175.00000	208,000	15.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		386.00000	338,000	15.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		287.00000	332,000	15.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		588.00000	523,000	14.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		139.00000	167,000	14.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		770.00000	694,000	14.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		71.00000	88,000	14.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		363.00000	318,000	15.76	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		314.00000	362,000	15.76	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		236.00000	206,000	16.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		537.00000	600,000	16.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		131.00000	114,000	18.48	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		932.00000	1,008,000	18.48	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		175.00000	153,000	17.68	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		726.00000	797,000	17.68	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		411.00000	360,000	15.50	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		262.00000	304,000	15.50	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		693.00000	622,000	14.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		94.00000	116,000	14.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		892.00000	812,000	14.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		43.00000	56,000	14.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		267.00000	233,000	16.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		468.00000	527,000	16.56	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		979.00000	896,000	13.90		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		30.00000	40,000	13.90		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		301.00000	264,000	16.24		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		402.00000	458,000	16.24		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		223.00000	194,000	17.04		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		574.00000	638,000	17.04		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		340.00000	299,000	15.92		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		341.00000	393,000	15.92		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		124.00000	107,000	18.64		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		975.00000	1,051,000	18.64		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		165.00000	144,000	17.84		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		766.00000	838,000	17.84		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	950
RAIN On 19/09/2011 Foreign Exchange Future			13,825.67000	13,953.05000				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			1.04470	1.05940				0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.06020	1.07500				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		110.00000	77,000	16.14		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		516.00000	630,000	16.14		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		41.00000	27,000	17.64		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		947.00000	1,080,000	17.64		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 19/09/2011 Foreign Exchange Option	1.05	Call		283.00000	208,000	14.39		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		189.00000	261,000	14.39		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		317.00000	262,000	15.88		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		567.00000	660,000	15.88		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		191.00000	157,000	17.13		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		941.00000	1,055,000	17.13		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		530.00000	445,000	14.72		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		280.00000	343,000	14.72		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								322,878,478.40	46,675	610,058
Total Options								5,244,000.00	20,200	242,699
Grand Total:								328,122,478.40	66,875	852,757