

Currency Derivatives Daily MTM Report

Daily summary for: 30/08/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011			7.09870	7.05260			191,089,905.30	26,919	228,965
\$ / R	On	19/12/2011			7.19000	7.14310			13,452,490.00	1,871	63,908
\$ / R	On	19/03/2012			7.27510	7.22820			589,283.10	81	17,731
\$ / R	On	18/06/2012			7.36060	7.31360			0.00	0	2,009
\$ / R	On	17/09/2012			7.44980	7.40350			0.00	0	416
\$ / R	On	14/12/2012			7.54990	7.50390			0.00	0	0
\$ / R	On	12/12/2014			8.54050	8.49320			0.00	0	0
Total \$ / R Future									205,131,678.40	28,871	313,029
\$ / R	On	19/09/2011	8.05	Call		5.00000	4,000	27.33	0.00	0	0
\$ / R	On	19/09/2011	8.05	Put		1,002.00000	955,000	27.33	0.00	0	0
\$ / R	On	19/09/2011	8.10	Call		4.00000	4,000	27.78	0.00	0	0
\$ / R	On	19/09/2011	8.10	Put		1,051.00000	1,005,000	27.78	0.00	0	0
\$ / R	On	19/09/2011	8.00	Call		6.00000	5,000	26.88	0.00	0	3,000
\$ / R	On	19/09/2011	8.00	Put		953.00000	906,000	26.88	0.00	0	0
\$ / R	On	19/09/2011	7.80	Put		757.00000	711,000	25.08	0.00	0	0
\$ / R	On	19/09/2011	7.80	Call		10.00000	10,000	25.08	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		34.00000	36,000	20.28	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		381.00000	337,000	20.28	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		277.00000	313,000	15.34	0.00	0	1,230
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		24.00000	14,000	15.34	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		203.00000	232,000	15.82	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		50.00000	33,000	15.82	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		426.00000	381,000	20.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		29.00000	30,000	20.86	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		565.00000	519,000	22.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		18.00000	18,000	22.67	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		363.00000	405,000	15.59	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		10.00000	6,000	15.59	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		5.00000	3,000	16.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		458.00000	502,000	16.58	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		145.00000	112,000	16.78	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		98.00000	111,000	16.78	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,747.00000	2,701,000	30.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	30.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		295.00000	253,000	19.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		48.00000	52,000	19.11	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		215.00000	177,000	17.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		68.00000	76,000	17.95	0.00	0	6,250
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		4.00000	2,000	17.07	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		507.00000	551,000	17.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		319.00000	357,000	15.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		16.00000	8,000	15.10	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		36.00000	22,000	15.58	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		239.00000	271,000	15.58	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		472.00000	426,000	21.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		25.00000	25,000	21.46	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		171.00000	196,000	16.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		68.00000	47,000	16.06	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		16.00000	16,000	23.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		613.00000	567,000	23.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		82.00000	92,000	17.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		179.00000	143,000	17.36	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		142.00000	164,000	16.30	0.00	0	9,143
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		89.00000	65,000	16.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		654.00000	700,000	18.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		1.00000	1,000	18.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		12.00000	12,000	24.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		709.00000	663,000	24.48	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,303.00000	1,349,000	23.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		0.00000	0,000	23.42	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		57.00000	63,000	18.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		254.00000	214,000	18.53	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		21.00000	22,000	22.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		518.00000	473,000	22.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,253.00000	1,299,000	23.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		0.00000	0,000	23.05	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		4.00000	3,000	28.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,101.00000	1,054,000	28.23	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		1,203.00000	1,249,000	22.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	22.67	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		14.00000	13,000	23.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		661.00000	614,000	23.88	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		753.00000	799,000	19.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	19.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,353.00000	1,399,000	23.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		0.00000	0,000	23.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		117.00000	135,000	16.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		114.00000	86,000	16.54	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		410.00000	453,000	16.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		7.00000	4,000	16.09	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Call		40.00000	43,000	19.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.35	Put		337.00000	294,000	19.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Call		8.00000	7,000	25.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.90	Put		855.00000	808,000	25.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Call		0.00000	3,000	29.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.25	Put		0.00000	1,154,000	29.13	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Call		0.00000	1,149,000	21.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	21.92	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Call		0.00000	849,000	19.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	19.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Call		0.00000	3,000	28.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	8.20	Put		0.00000	1,104,000	28.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		213.00000	222,000	18.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		420.00000	382,000	18.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		199.00000	207,000	18.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		456.00000	417,000	18.76	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		228.00000	239,000	18.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		385.00000	349,000	18.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		102.00000	84,000	15.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		495.00000	524,000	15.89	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		953.00000	906,000	21.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		96.00000	96,000	21.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		204.00000	177,000	16.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		347.00000	367,000	16.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		351.00000	316,000	17.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		244.00000	256,000	17.96	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,010.00000	1,051,000	16.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		17.00000	11,000	16.58	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		531.00000	491,000	19.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		174.00000	181,000	19.29	0.00	0	10,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		732.00000	769,000	15.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		39.00000	29,000	15.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		777.00000	815,000	15.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		34.00000	25,000	15.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		915.00000	955,000	16.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		22.00000	15,000	16.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		91.00000	90,000	22.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		998.00000	950,000	22.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,202.00000	1,245,000	17.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		9.00000	5,000	17.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		186.00000	194,000	19.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		493.00000	454,000	19.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		531.00000	562,000	15.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		88.00000	72,000	15.82	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		460.00000	488,000	15.97	0.00	0	200
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		117.00000	98,000	15.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		107.00000	108,000	21.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		864.00000	818,000	21.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		136.00000	139,000	20.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		693.00000	649,000	20.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		429.00000	454,000	16.04	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		136.00000	114,000	16.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		869.00000	908,000	16.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		26.00000	18,000	16.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		823.00000	861,000	15.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		30.00000	21,000	15.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,154.00000	1,196,000	17.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		11.00000	6,000	17.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		120.00000	122,000	20.91	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		777.00000	732,000	20.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		153.00000	158,000	19.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		610.00000	568,000	19.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		608.00000	640,000	15.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		65.00000	50,000	15.68	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,300.00000	1,344,000	17.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		7.00000	4,000	17.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		113.00000	115,000	21.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		820.00000	775,000	21.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		318.00000	285,000	17.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		261.00000	275,000	17.70	0.00	0	14,600
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		648.00000	682,000	15.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		55.00000	42,000	15.60	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		0.00000	65,000	23.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		0.00000	1,225,000	23.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		0.00000	76,000	23.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		0.00000	1,086,000	23.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		0.00000	1,099,000	16.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	9,000	16.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		0.00000	296,000	17.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		0.00000	256,000	17.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		0.00000	423,000	16.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	133,000	16.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		0.00000	318,000	17.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		0.00000	228,000	17.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		0.00000	600,000	15.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	60,000	15.75	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	6.20	Call		0.00000	1,003,000	16.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	13,000	16.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		0.00000	68,000	23.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		0.00000	1,178,000	23.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		0.00000	724,000	15.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		0.00000	34,000	15.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		0.00000	394,000	16.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		0.00000	154,000	16.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		0.00000	148,000	20.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		0.00000	608,000	20.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		470.00000	489,000	16.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		278.00000	250,000	16.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		447.00000	464,000	17.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		305.00000	275,000	17.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		494.00000	514,000	16.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		252.00000	225,000	16.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		487.00000	507,000	16.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		259.00000	232,000	16.65	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		419.00000	435,000	17.27	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		341.00000	310,000	17.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		379.00000	393,000	17.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		401.00000	368,000	17.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		601.00000	628,000	16.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		173.00000	153,000	16.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		399.00000	414,000	17.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		371.00000	339,000	17.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		634.00000	662,000	16.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		156.00000	137,000	16.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		283.00000	292,000	18.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		605.00000	567,000	18.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		198.00000	201,000	20.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		920.00000	876,000	20.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		327.00000	338,000	18.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		499.00000	463,000	18.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		149.00000	149,000	21.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,221.00000	1,174,000	21.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		668.00000	697,000	16.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		140.00000	122,000	16.11	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		143.00000	143,000	22.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,265.00000	1,218,000	22.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		570.00000	595,000	16.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		192.00000	170,000	16.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		190.00000	193,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		962.00000	918,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		441.00000	458,000	17.06	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		313.00000	283,000	17.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		703.00000	733,000	16.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		125.00000	108,000	16.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		312.00000	322,000	18.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		534.00000	497,000	18.48	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	8.20	Call		161.00000	162,000	21.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,133.00000	1,087,000	21.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		216.00000	220,000	20.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		838.00000	795,000	20.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		463.00000	482,000	16.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		285.00000	257,000	16.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		740.00000	771,000	15.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		112.00000	96,000	15.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		226.00000	231,000	19.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		798.00000	756,000	19.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		182.00000	185,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		1,004.00000	960,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		207.00000	211,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		879.00000	836,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		168.00000	169,000	21.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		1,090.00000	1,044,000	21.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		344.00000	356,000	18.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		466.00000	431,000	18.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		361.00000	374,000	17.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		433.00000	399,000	17.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		539.00000	564,000	16.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		211.00000	189,000	16.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		0.00000	253,000	19.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		0.00000	678,000	19.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		0.00000	177,000	21.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		0.00000	1,002,000	21.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		0.00000	307,000	18.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		0.00000	532,000	18.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		0.00000	936,000	16.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	61,000	16.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		0.00000	1,160,000	16.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	35,000	16.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		0.00000	278,000	19.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		0.00000	603,000	19.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		0.00000	156,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		0.00000	1,131,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		0.00000	1,115,000	16.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	40,000	16.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		495.00000	510,000	17.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		431.00000	399,000	17.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		475.00000	490,000	17.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		461.00000	429,000	17.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		515.00000	532,000	17.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		401.00000	371,000	17.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		632.00000	651,000	17.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		429.00000	401,000	17.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		611.00000	629,000	17.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		458.00000	429,000	17.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		654.00000	674,000	17.09	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		401.00000	374,000	17.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		488.00000	458,000	17.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		591.00000	608,000	17.59	0.00	0	42,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		562.00000	575,000	18.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		758.00000	725,000	18.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		546.00000	559,000	18.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		792.00000	759,000	18.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		579.00000	592,000	18.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		725.00000	692,000	18.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		971.00000	935,000	19.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		475.00000	485,000	19.52	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,236.00000	1,242,000	19.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,243.00000	1,202,000	19.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,219.00000	1,225,000	20.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,276.00000	1,235,000	20.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,253.00000	1,260,000	19.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,210.00000	1,170,000	19.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		932.00000	895,000	19.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,425.00000	1,435,000	19.24	0.00	0	200
Total \$ / R Option										0.00	0	283,148
Total \$ / R										205,131,678.40	28,871	596,177
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			7.09870	7.05260			85,184.40	12	449
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.19000	7.14310			35,950.00	5	97
Total \$ / R MAXI Future										121,134.40	17	546
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		9,800.00000	11,060,000	16.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.10	Put		14,540.00000	11,190,000	16.78		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		8,187.00000	9,167,000	17.36		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		17,927.00000	14,297,000	17.36		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		11,720.00000	13,534,000	16.54		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		11,460.00000	8,664,000	16.54		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Put		21,581.00000	17,721,000	17.95		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.20	Call		6,841.00000	7,591,000	17.95		0.00	0	50
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		34,743.00000	36,724,000	16.75		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		20,433.00000	17,724,000	16.75		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		32,341.00000	34,180,000	16.99		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		23,031.00000	20,180,000	16.99		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		37,307.00000	39,436,000	16.51		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		17,997.00000	15,436,000	16.51		0.00	0	0
Total \$ / R MAXI Option										0.00	0	50
Total \$ / R MAXI										121,134.40	17	596
£ / R	On 19/09/2011	Foreign Exchange Future			11.55250	11.58380				11,760,445.00	1,018	22,001
£ / R	On 19/12/2011	Foreign Exchange Future			11.68870	11.72040				5,575,509.90	477	12,325
£ / R	On 19/03/2012	Foreign Exchange Future			11.81510	11.84690				59,075.50	5	2,782
£ / R	On 18/06/2012	Foreign Exchange Future			11.94170	11.97290				0.00	0	0
Total £ / R Future										17,395,030.40	1,500	37,108
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		208.00000	182,000	14.33		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		124.00000	130,000	14.33		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		180.00000	155,000	14.29		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		146.00000	153,000	14.29		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Call		238.00000	211,000	14.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.45	Put		104.00000	109,000	14.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Call		135.00000	117,000	14.84	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	11.65	Put		201.00000	215,000	14.84	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		35.00000	30,000	17.30	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		551.00000	578,000	17.30	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		13.00000	14,000	14.78	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		597.00000	566,000	14.78	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		1,087.00000	1,055,000	18.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		3.00000	3,000	18.93	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		645.00000	613,000	14.83	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		11.00000	11,000	14.83	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		36.00000	39,000	14.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		420.00000	391,000	14.60	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		742.00000	710,000	15.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		8.00000	8,000	15.74	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		22.00000	24,000	14.69	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		506.00000	476,000	14.69	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		462.00000	433,000	14.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		28.00000	31,000	14.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		65.00000	55,000	16.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		381.00000	403,000	16.20	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		101.00000	87,000	15.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		267.00000	285,000	15.38	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		88.00000	75,000	15.66	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		304.00000	323,000	15.66	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		380.00000	351,000	14.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		46.00000	49,000	14.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		840.00000	808,000	16.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		6.00000	6,000	16.65	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		117.00000	101,000	15.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		233.00000	249,000	15.11	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		75.00000	64,000	15.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		341.00000	362,000	15.93	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		938.00000	907,000	17.56	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		4.00000	5,000	17.56	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		444.00000	422,000	15.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		374.00000	383,000	15.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		421.00000	400,000	15.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		401.00000	411,000	15.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		468.00000	445,000	15.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		348.00000	356,000	15.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		255.00000	241,000	17.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		735.00000	752,000	17.20	0.00	0	150
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		634.00000	606,000	15.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		214.00000	217,000	15.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		344.00000	326,000	16.33	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		524.00000	537,000	16.33	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		400.00000	380,000	15.90	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		430.00000	441,000	15.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,260.00000	1,226,000	14.56	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		40.00000	37,000	14.56	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,082.00000	1,048,000	14.43	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		62.00000	59,000	14.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		773.00000	749,000	15.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		376.00000	384,000	15.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		746.00000	723,000	15.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		399.00000	408,000	15.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		800.00000	776,000	15.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		353.00000	361,000	15.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		721.00000	698,000	16.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		424.00000	433,000	16.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		562.00000	545,000	16.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		615.00000	630,000	16.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,056.00000	1,026,000	15.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		209.00000	211,000	15.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		603.00000	584,000	16.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		556.00000	569,000	16.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		426.00000	413,000	17.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		879.00000	898,000	17.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		828.00000	803,000	15.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		331.00000	338,000	15.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,129.00000	1,098,000	15.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		182.00000	183,000	15.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		648.00000	628,000	16.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		501.00000	513,000	16.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		986.00000	957,000	15.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		239.00000	242,000	15.40	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		766.00000	747,000	16.48	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		643.00000	655,000	16.48	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		744.00000	726,000	16.56	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		671.00000	684,000	16.56	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		788.00000	768,000	16.39	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		615.00000	626,000	16.39	0.00	0	0
Total £ / R Option										0.00	0	18,745
Total £ / R										17,395,030.40	1,500	55,853
¥ / R	On	19/09/2011	Foreign Exchange Future			0.09250	0.09170			188,422.50	2,037	12,401
¥ / R	On	19/12/2011	Foreign Exchange Future			0.09380	0.09300			0.00	0	200
Total ¥ / R Future										188,422.50	2,037	12,601
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		1,171.00000	1,251,000	23.82	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	23.82	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		236.00000	293,000	15.44	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		66.00000	43,000	15.44	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		2,170.00000	2,250,000	26.55	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	26.55	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	39.38	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,140,830.00000	1,140,750,000	39.38	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		1,322.00000	1,395,000	17.11	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		22.00000	15,000	17.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		556.00000	593,000	18.46	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		256.00000	213,000	18.46	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		2,305.00000	2,384,000	23.37	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		5.00000	4,000	23.37	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										188,422.50	2,037	12,601
€ / R	On	19/09/2011	Foreign Exchange Future			10.24850	10.24860			58,867,384.00	5,744	60,919
€ / R	On	19/12/2011	Foreign Exchange Future			10.36860	10.36810			2,332,935.00	225	5,371
€ / R	On	19/03/2012	Foreign Exchange Future			10.48090	10.48000			0.00	0	8,103
Total € / R Future										61,200,319.00	5,969	74,393
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		604.00000	603,000	14.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		5.00000	5,000	14.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		555.00000	554,000	13.66	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		6.00000	6,000	13.66	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		653.00000	652,000	14.60	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		4.00000	4,000	14.60	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		12.00000	11,000	13.26	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		461.00000	459,000	13.26	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		238.00000	232,000	14.81	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		87.00000	80,000	14.81	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		950.00000	950,000	17.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		1.00000	2,000	17.45	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		141.00000	132,000	13.92	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		142.00000	134,000	13.92	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		294.00000	289,000	13.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		45.00000	41,000	13.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		38.00000	33,000	16.31	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		439.00000	435,000	16.31	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		851.00000	850,000	16.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		2.00000	2,000	16.50	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		53.00000	47,000	15.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		354.00000	349,000	15.71	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		45.00000	39,000	16.01	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		396.00000	391,000	16.01	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		63.00000	56,000	15.41	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		314.00000	308,000	15.41	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		7.00000	5,000	18.26	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		858.00000	857,000	18.26	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		5.00000	4,000	18.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		906.00000	906,000	18.45	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Call		1.00000	1,000	20.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	11.60	Put		1,352.00000	1,353,000	20.94	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		18.00000	15,000	17.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		619.00000	617,000	17.29	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Call		103.00000	95,000	14.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.35	Put		204.00000	197,000	14.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Call		166.00000	158,000	13.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.20	Put		117.00000	110,000	13.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		681.00000	675,000	14.03	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	9.80	Put		113.00000	106,000	14.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		644.00000	638,000	14.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		126.00000	119,000	14.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		719.00000	712,000	14.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		101.00000	93,000	14.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		547.00000	540,000	14.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		179.00000	171,000	14.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		879.00000	873,000	13.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		61.00000	54,000	13.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,097.00000	1,093,000	13.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		29.00000	24,000	13.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,008.00000	1,003,000	13.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		40.00000	34,000	13.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		79.00000	74,000	19.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,461.00000	1,455,000	19.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		578.00000	572,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		160.00000	153,000	14.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		91.00000	86,000	19.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,323.00000	1,317,000	19.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		921.00000	916,000	13.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		53.00000	47,000	13.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		172.00000	166,000	17.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		804.00000	797,000	17.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		410.00000	403,000	15.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		292.00000	284,000	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	19/12/2011	Foreign Exchange Option	11.65	Call		87.00000	82,000	19.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,369.00000	1,363,000	19.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		364.00000	357,000	15.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		346.00000	338,000	15.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		517.00000	510,000	14.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		199.00000	191,000	14.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		837.00000	832,000	13.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		69.00000	63,000	13.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		139.00000	132,000	17.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		971.00000	963,000	17.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		679.00000	671,000	14.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		299.00000	290,000	14.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		652.00000	644,000	15.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		322.00000	313,000	15.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		707.00000	699,000	14.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		277.00000	268,000	14.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,484.00000	1,480,000	15.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		54.00000	49,000	15.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		601.00000	593,000	15.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		371.00000	362,000	15.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		868.00000	860,000	14.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		188.00000	179,000	14.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,529.00000	1,526,000	15.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		49.00000	45,000	15.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		800.00000	792,000	14.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		220.00000	211,000	14.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		452.00000	443,000	16.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		572.00000	562,000	16.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		400.00000	392,000	16.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		670.00000	661,000	16.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		577.00000	569,000	15.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		397.00000	388,000	15.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		303.00000	295,000	17.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		923.00000	914,000	17.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		224.00000	216,000	18.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,244.00000	1,235,000	18.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		355.00000	346,000	16.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		775.00000	765,000	16.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		187.00000	179,000	18.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,457.00000	1,448,000	18.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		341.00000	333,000	16.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		811.00000	802,000	16.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,052.00000	1,045,000	14.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		122.00000	114,000	14.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		260.00000	252,000	17.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,080.00000	1,071,000	17.67	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										61,200,319.00	5,969	98,093
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.13550	7.08890			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ANY DAY EXPIRY CAAG \$ Future							0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Call		432.00000	466,000	15.27	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		43.00000	31,000	15.27	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		392.00000	424,000	15.31	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		53.00000	39,000	15.31	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		474.00000	509,000	15.23	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		35.00000	24,000	15.23	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		148.00000	121,000	16.45	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		237.00000	256,000	16.45	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		415.00000	373,000	19.11	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		104.00000	108,000	19.11	0.00	0	6,757
Total ANY DAY EXPIRY CAAG \$ Option							0.00	0	21,043
Total ANY DAY EXPIRY CAAG \$							0.00	0	21,043
AU\$ / R On 19/09/2011 Foreign Exchange Future			7.56520	7.48360			0.00	0	25,785
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.57650	7.49420			1,894,125.00	250	831
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.59610	7.51350			0.00	0	1,680
Total AU\$ / R Future							1,894,125.00	250	28,296
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Call		834.00000	916,000	21.18	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.65	Put		0.00000	1,000	21.18	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Call		785.00000	866,000	20.80	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.70	Put		1.00000	1,000	20.80	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		884.00000	966,000	21.57	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		0.00000	1,000	21.57	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		93.00000	136,000	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	7.50	Put		109.00000	71,000	14.21	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		120.00000	168,000	14.35	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		86.00000	53,000	14.35	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		489.00000	568,000	17.24	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		5.00000	3,000	17.24	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		303.00000	375,000	15.01	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		19.00000	10,000	15.01	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		73.00000	107,000	14.08	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		139.00000	92,000	14.08	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		347.00000	421,000	15.15	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		13.00000	6,000	15.15	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		7.00000	10,000	15.11	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		473.00000	395,000	15.11	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		735.00000	816,000	20.41	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		1.00000	1,000	20.41	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		5.00000	8,000	15.66	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		521.00000	443,000	15.66	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		686.00000	767,000	20.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		2.00000	2,000	20.02	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		394.00000	470,000	15.84	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		10.00000	5,000	15.84	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		3.00000	4,000	17.31	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		669.00000	589,000	17.31	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		150.00000	205,000	14.48	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		66.00000	40,000	14.48	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		4.00000	6,000	16.21		0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		570.00000	491,000	16.21		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		864.00000	946,000	16.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		20.00000	20,000	16.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		818.00000	894,000	15.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		24.00000	18,000	15.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		910.00000	992,000	16.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		16.00000	16,000	16.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		229.00000	272,000	14.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		235.00000	196,000	14.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		339.00000	393,000	14.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		145.00000	117,000	14.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		454.00000	508,000	13.84		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		191.00000	162,000	13.84		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		425.00000	477,000	13.88		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		212.00000	181,000	13.88		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		485.00000	541,000	13.79		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		172.00000	145,000	13.79		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		371.00000	419,000	13.98		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		258.00000	223,000	13.98		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		663.00000	730,000	14.07		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		100.00000	84,000	14.07		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		230.00000	260,000	14.55		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		467.00000	414,000	14.55		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		346.00000	391,000	14.02		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		283.00000	245,000	14.02		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		625.00000	690,000	14.02		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		112.00000	94,000	14.02		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,332.00000	1,411,000	16.03		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		19.00000	15,000	16.03		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								1,894,125.00	250	28,296
CAD/ R On 19/09/2011 Foreign Exchange Future			7.23720	7.21550				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.31600	7.29330				0.00	0	10
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		58.00000	61,000	9.86		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		93.00000	74,000	9.86		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		42.00000	43,000	10.39		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		127.00000	106,000	10.39		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		78.00000	88,000	10.09		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		63.00000	51,000	10.09		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		1.00000	1,000	14.83		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		586.00000	564,000	14.83		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		2.00000	2,000	14.50		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		537.00000	515,000	14.50		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Call		1.00000	1,000	15.16		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Put		636.00000	614,000	15.16		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Call		9.00000	8,000	12.99		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Put		344.00000	321,000	12.99		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		616.00000	638,000	15.00	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		1.00000	1,000	15.00	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		320.00000	340,000	11.42	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		5.00000	3,000	11.42	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		1.00000	0,000	15.81	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		736.00000	713,000	15.81	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		220.00000	228,000	12.07	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		177.00000	162,000	12.07	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		196.00000	203,000	12.11	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		203.00000	187,000	12.11	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		247.00000	255,000	12.02	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		154.00000	139,000	12.02	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		96.00000	97,000	13.70	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		453.00000	431,000	13.70	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		532.00000	548,000	12.00	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		39.00000	32,000	12.00	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		106.00000	107,000	13.48	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		413.00000	391,000	13.48	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		490.00000	505,000	11.93	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		47.00000	39,000	11.93	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		159.00000	164,000	12.57	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		266.00000	248,000	12.57	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		448.00000	463,000	11.86	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		55.00000	47,000	11.86	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		144.00000	148,000	12.79	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	7.45	Put		301.00000	282,000	12.79	0.00	0	0
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	10
CF CANDO On 19/09/2011 Foreign Exchange Future			0.00360	0.00660			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			0.21860	0.18590			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			8.67410	8.59600			0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Future			8.81440	8.73860			1,383,860.80	157	264
Total CHF / R Future							1,383,860.80	157	264
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		949.00000	1,026,000	23.40	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		3.00000	2,000	23.40	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		900.00000	976,000	23.17	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		4.00000	2,000	23.17	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		998.00000	1,075,000	23.62	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		2.00000	1,000	23.62	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		272.00000	320,000	18.03	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		76.00000	46,000	18.03	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		56.00000	56,000	22.62	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		510.00000	432,000	22.62	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		63.00000	64,000	22.19	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		467.00000	390,000	22.19	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	7.80	Call		802.00000	878,000	22.72		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.80	Put		6.00000	4,000	22.72		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Call		71.00000	74,000	21.77		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.95	Put		425.00000	350,000	21.77		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Call		101.00000	112,000	20.49		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.80	Put		305.00000	238,000	20.49		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Call		90.00000	97,000	20.91		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.85	Put		344.00000	273,000	20.91		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Call		49.00000	49,000	23.05		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.10	Put		553.00000	475,000	23.05		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Call		34.00000	32,000	24.04		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.25	Put		688.00000	608,000	24.04		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Call		752.00000	828,000	22.02		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.85	Put		6.00000	4,000	22.02		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		612.00000	652,000	17.72		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		173.00000	138,000	17.72		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		583.00000	618,000	17.78		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		194.00000	154,000	17.78		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		644.00000	687,000	17.65		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		155.00000	123,000	17.65		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		503.00000	528,000	18.32		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		264.00000	214,000	18.32		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		712.00000	761,000	17.52		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		123.00000	97,000	17.52		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		902.00000	963,000	17.18		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	7.90	Put		63.00000	49,000	17.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		479.00000	501,000	18.50	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		290.00000	237,000	18.50	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		342.00000	345,000	19.81	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		503.00000	431,000	19.81	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		218.00000	207,000	21.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		879.00000	793,000	21.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		271.00000	266,000	20.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		682.00000	602,000	20.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		529.00000	557,000	18.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		240.00000	193,000	18.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		823.00000	879,000	17.32	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		84.00000	65,000	17.32	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,036.00000	1,100,000	17.80	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		47.00000	36,000	17.80	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		376.00000	383,000	19.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		437.00000	369,000	19.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,127.00000	1,194,000	18.21	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		38.00000	30,000	18.21	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		414.00000	427,000	19.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		375.00000	313,000	19.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		326.00000	327,000	20.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		537.00000	463,000	20.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		456.00000	475,000	18.67	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		317.00000	261,000	18.67	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	9.45	Call		209.00000	197,000	22.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		920.00000	833,000	22.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		259.00000	253,000	21.09	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		720.00000	639,000	21.09	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										1,383,860.80	157	264
RAIN	On	19/09/2011	Foreign Exchange Future			14,620.86000	14,571.12000			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			1.11230	1.10460			0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.12640	1.11860			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Call		209.00000	239,000	16.54	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.10	Put		163.00000	116,000	16.54	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Call		61.00000	66,000	19.01	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.15	Put		515.00000	443,000	19.01	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Call		567.00000	633,000	15.59	0.00	0	0
YUAN/R	On	19/09/2011	Foreign Exchange Option	1.05	Put		21.00000	10,000	15.59	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		523.00000	557,000	16.79	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		337.00000	293,000	16.79	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		324.00000	342,000	18.00	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		638.00000	578,000	18.00	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		832.00000	883,000	16.14	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		146.00000	119,000	16.14	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							287,314,570.50	38,801	510,533
Total Options							0.00	0	346,686
Grand Total:							287,314,570.50	38,801	857,219