

Currency Derivatives Daily MTM Report

Daily summary for: 06/07/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/09/2011 Foreign Exchange Future			6.82850	6.80570			356,393,072.00	52,192	337,323
\$ / R On 19/12/2011 Foreign Exchange Future			6.92180	6.89860			0.00	0	44,403
\$ / R On 19/03/2012 Foreign Exchange Future			7.01890	6.99530			0.00	0	13,511
\$ / R On 18/06/2012 Foreign Exchange Future			7.12290	7.09880			0.00	0	2,000
\$ / R On 17/09/2012 Foreign Exchange Future			7.22910	7.20500			0.00	0	0
\$ / R On 14/12/2012 Foreign Exchange Future			7.33190	7.30790			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			8.28450	8.26090			0.00	0	0
Total \$ / R Future							356,393,072.00	52,192	397,237
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		12.00000	12,000	20.96	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		1,256.00000	1,234,000	20.96	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Call		11.00000	11,000	21.26	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Put		1,305.00000	1,283,000	21.26	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		13.00000	13,000	20.67	0.00	0	3,000
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		1,207.00000	1,185,000	20.67	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Put		1,013.00000	991,000	19.51	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Call		19.00000	19,000	19.51	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		42.00000	43,000	17.18	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		636.00000	615,000	17.18	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		176.00000	183,000	13.69	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		170.00000	155,000	13.69	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		138.00000	144,000	14.27	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		232.00000	216,000	14.27	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		682.00000	661,000	17.47	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		38.00000	39,000	17.47	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		822.00000	800,000	18.35	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		28.00000	28,000	18.35	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		231.00000	241,000	13.83	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		125.00000	113,000	13.83	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		89.00000	80,000	13.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		295.00000	308,000	13.96	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		379.00000	360,000	15.43	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		85.00000	88,000	15.43	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,994.00000	2,972,000	25.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	25.96	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		547.00000	527,000	16.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		53.00000	55,000	16.60	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		461.00000	441,000	16.02	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		67.00000	69,000	16.02	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		74.00000	66,000	14.03	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		330.00000	344,000	14.03	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		202.00000	211,000	13.76	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		146.00000	133,000	13.76	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		200.00000	184,000	13.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		156.00000	162,000	13.98	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		728.00000	707,000	17.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		34.00000	35,000	17.76	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		122.00000	127,000	14.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		266.00000	249,000	14.56	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		25.00000	25,000	18.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		869.00000	847,000	18.64	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		76.00000	78,000	15.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		420.00000	400,000	15.73	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		108.00000	112,000	14.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		302.00000	284,000	14.85	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		446.00000	464,000	14.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		40.00000	36,000	14.24	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		20.00000	21,000	19.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		964.00000	943,000	19.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,057.00000	1,079,000	15.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		1.00000	1,000	15.34	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		60.00000	61,000	16.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		504.00000	483,000	16.31	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		31.00000	31,000	18.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		775.00000	753,000	18.05	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,007.00000	1,030,000	15.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		1.00000	2,000	15.07	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		10.00000	10,000	21.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,354.00000	1,332,000	21.55	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		958.00000	980,000	15.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		2.00000	2,000	15.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		23.00000	23,000	18.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		917.00000	895,000	18.93	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		532.00000	551,000	14.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		26.00000	23,000	14.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,107.00000	1,129,000	15.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		1.00000	1,000	15.62	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		96.00000	99,000	15.14	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		340.00000	321,000	15.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		146.00000	150,000	16.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		597.00000	578,000	16.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		136.00000	140,000	16.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		637.00000	618,000	16.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		156.00000	161,000	16.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		557.00000	539,000	16.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		205.00000	193,000	14.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		354.00000	365,000	14.70	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,166.00000	1,145,000	19.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		65.00000	67,000	19.50	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		340.00000	324,000	15.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		239.00000	246,000	15.13	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		518.00000	500,000	16.22	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	7.25	Call		167.00000	172,000	16.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		789.00000	809,000	14.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		40.00000	37,000	14.74	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		720.00000	701,000	17.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		119.00000	123,000	17.31	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		549.00000	565,000	14.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		100.00000	93,000	14.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		586.00000	603,000	14.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		87.00000	81,000	14.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		705.00000	723,000	14.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		56.00000	51,000	14.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		62.00000	63,000	19.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,213.00000	1,191,000	19.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		968.00000	990,000	14.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		19.00000	18,000	14.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		128.00000	131,000	17.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		679.00000	659,000	17.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		383.00000	395,000	14.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		184.00000	173,000	14.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		326.00000	336,000	14.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		227.00000	214,000	14.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		73.00000	75,000	19.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		1,074.00000	1,053,000	19.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		93.00000	95,000	18.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		894.00000	873,000	18.19	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	6.85	Call		300.00000	309,000	14.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		251.00000	237,000	14.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		664.00000	682,000	14.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		65.00000	60,000	14.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		625.00000	642,000	14.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		76.00000	70,000	14.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		923.00000	943,000	14.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		24.00000	21,000	14.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		82.00000	84,000	18.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		983.00000	962,000	18.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		105.00000	108,000	17.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		806.00000	786,000	17.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		445.00000	459,000	14.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		146.00000	137,000	14.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,063.00000	1,084,000	14.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		14.00000	12,000	14.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		336.00000	347,000	15.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		377.00000	364,000	15.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		318.00000	328,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		409.00000	395,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		357.00000	368,000	14.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		348.00000	335,000	14.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		350.00000	361,000	14.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		355.00000	342,000	14.98	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		297.00000	306,000	15.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		452.00000	437,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		266.00000	274,000	15.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		521.00000	505,000	15.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		452.00000	465,000	14.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		257.00000	246,000	14.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		281.00000	290,000	15.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		486.00000	471,000	15.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		480.00000	494,000	14.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		235.00000	225,000	14.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		194.00000	201,000	16.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		749.00000	732,000	16.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		132.00000	137,000	18.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		1,087.00000	1,068,000	18.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		227.00000	234,000	16.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		632.00000	615,000	16.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		98.00000	101,000	19.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,403.00000	1,382,000	19.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		510.00000	525,000	14.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		215.00000	206,000	14.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		94.00000	97,000	19.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,449.00000	1,428,000	19.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		425.00000	437,000	14.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		280.00000	268,000	14.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		127.00000	131,000	18.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,132.00000	1,112,000	18.57	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		313.00000	323,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		418.00000	404,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		541.00000	556,000	14.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		196.00000	187,000	14.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		215.00000	222,000	16.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		670.00000	653,000	16.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		107.00000	110,000	19.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,312.00000	1,291,000	19.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		145.00000	150,000	18.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		1,000.00000	981,000	18.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		372.00000	380,000	15.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		523.00000	507,000	15.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		356.00000	363,000	15.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		557.00000	540,000	15.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		389.00000	397,000	15.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		490.00000	474,000	15.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		497.00000	507,000	15.61	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		492.00000	478,000	15.61	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		478.00000	488,000	15.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		523.00000	509,000	15.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		518.00000	529,000	15.55	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		463.00000	450,000	15.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		555.00000	540,000	15.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		460.00000	469,000	15.88	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		428.00000	438,000	16.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		820.00000	806,000	16.80	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		415.00000	424,000	16.92	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		857.00000	842,000	16.92	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		442.00000	452,000	16.68	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		784.00000	770,000	16.68	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		1,047.00000	1,031,000	17.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		355.00000	363,000	17.52	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		983.00000	996,000	17.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,222.00000	1,212,000	17.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		967.00000	980,000	17.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,256.00000	1,246,000	17.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		998.00000	1,012,000	17.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,187.00000	1,178,000	17.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		896.00000	890,000	17.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,157.00000	1,174,000	17.09	0.00	0	200
Total \$ / R Option										0.00	0	152,149
Total \$ / R										356,393,072.00	52,192	549,386
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.82850	6.80570			0.00	0	321
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			6.92180	6.89860			0.00	0	20
Total \$ / R MAXI Future										0.00	0	341
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call		8,510.00000	8,800,000	15.43	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Put		37,940.00000	35,950,000	15.43	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Call		7,553.00000	7,795,000	15.73	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.15	Put		41,983.00000	39,945,000	15.73	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	7.05	Call		9,597.00000	9,942,000	15.14		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		34,027.00000	32,092,000	15.14		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		23,854.00000	24,576,000	15.13		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		33,994.00000	32,396,000	15.13		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		22,202.00000	22,868,000	15.34		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		37,342.00000	35,688,000	15.34		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		25,636.00000	26,418,000	14.91		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		30,776.00000	29,238,000	14.91		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										0.00	0	341
£ / R	On 19/09/2011	Foreign Exchange Future			10.89960	10.94780				12,207,552.00	1,120	47,902
£ / R	On 19/12/2011	Foreign Exchange Future			11.03740	11.08520				143,486.20	13	9,978
£ / R	On 19/03/2012	Foreign Exchange Future			11.18020	11.22750				0.00	0	2,814
£ / R	On 18/06/2012	Foreign Exchange Future			11.33230	11.37840				0.00	0	0
Total £ / R Future										12,351,038.20	1,133	60,694
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		89.00000	77,000	13.90		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		641.00000	677,000	13.90		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		81.00000	70,000	14.04		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		683.00000	720,000	14.04		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Call		97.00000	85,000	13.76		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Put		599.00000	635,000	13.76		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Call		67.00000	58,000	14.32		0.00	0	8,945
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Put		769.00000	808,000	14.32		0.00	0	100
£ / R	On 19/09/2011	Foreign Exchange Option	12.10	Call		29.00000	25,000	15.59		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	12.10	Put		1,181.00000	1,225,000	15.59	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		276.00000	300,000	12.49	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		224.00000	200,000	12.49	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		536.00000	496,000	12.70	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		88.00000	96,000	12.70	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		245.00000	220,000	12.35	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		247.00000	270,000	12.35	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		408.00000	438,000	13.05	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		156.00000	138,000	13.05	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		299.00000	267,000	12.27	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		201.00000	217,000	12.27	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		339.00000	366,000	12.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		187.00000	166,000	12.77	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		171.00000	151,000	12.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		373.00000	401,000	12.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		42.00000	36,000	15.03	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		994.00000	1,036,000	15.03	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		55.00000	48,000	14.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		857.00000	898,000	14.60	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		50.00000	44,000	14.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		902.00000	944,000	14.74	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		142.00000	125,000	13.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		444.00000	475,000	13.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		359.00000	325,000	12.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		161.00000	175,000	12.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		61.00000	53,000	14.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		813.00000	853,000	14.46	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		46.00000	40,000	14.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		948.00000	990,000	14.89	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		426.00000	389,000	12.52	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		128.00000	139,000	12.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		228.00000	215,000	15.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		793.00000	828,000	15.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		216.00000	204,000	15.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		831.00000	867,000	15.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		240.00000	227,000	14.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		755.00000	790,000	14.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		129.00000	122,000	16.15	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,244.00000	1,285,000	16.15	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		328.00000	311,000	14.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		543.00000	574,000	14.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		176.00000	166,000	15.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		991.00000	1,029,000	15.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		205.00000	194,000	15.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		870.00000	907,000	15.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		753.00000	718,000	13.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		168.00000	181,000	13.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		621.00000	588,000	13.58	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		236.00000	251,000	13.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		456.00000	437,000	14.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		679.00000	707,000	14.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		439.00000	420,000	14.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		712.00000	740,000	14.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		473.00000	454,000	14.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		646.00000	674,000	14.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		422.00000	404,000	15.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		745.00000	774,000	15.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		324.00000	310,000	15.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		997.00000	1,030,000	15.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		653.00000	625,000	14.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		426.00000	445,000	14.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		349.00000	334,000	15.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		922.00000	954,000	15.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		240.00000	230,000	16.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,313.00000	1,350,000	16.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		492.00000	471,000	14.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		615.00000	641,000	14.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		707.00000	678,000	14.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		380.00000	398,000	14.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		376.00000	360,000	15.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		849.00000	880,000	15.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		602.00000	575,000	14.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		475.00000	495,000	14.34	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		476.00000	462,000	15.30	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		948.00000	980,000	15.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		462.00000	448,000	15.38	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		984.00000	1,016,000	15.38	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		491.00000	477,000	15.22	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		913.00000	945,000	15.22	0.00	0	0
Total £ / R Option										0.00	0	22,300
Total £ / R										12,351,038.20	1,133	82,994
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08450	0.08400			0.00	0	12,348
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08570	0.08520			0.00	0	0
Total ¥ / R Future										0.00	0	12,348
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		487.00000	521,000	15.43	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		87.00000	71,000	15.43	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		93.00000	98,000	18.68	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		693.00000	648,000	18.68	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,403.00000	1,452,000	18.17	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		3.00000	2,000	18.17	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	24.71	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,600.00000	1,141,550,000	24.71	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		726.00000	760,000	18.58	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		206.00000	190,000	18.58	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		295.00000	309,000	20.93	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		775.00000	739,000	20.93	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,544.00000	1,591,000	18.41	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		24.00000	21,000	18.41	0.00	0	0
Total ¥ / R Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R										0.00	0	12,348
€ / R	On	19/09/2011	Foreign Exchange Future			9.75170	9.82410			41,981,068.50	4,305	58,692
€ / R	On	19/12/2011	Foreign Exchange Future			9.85790	9.92950			2,996,801.60	304	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			9.96620	10.03680			29,898,600.00	3,000	8,003
Total € / R Future										74,876,470.10	7,609	71,623
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		307.00000	258,000	11.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		133.00000	156,000	11.55	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		276.00000	229,000	11.48	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		152.00000	177,000	11.48	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		340.00000	288,000	11.62	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		116.00000	136,000	11.62	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		195.00000	229,000	11.56	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		219.00000	181,000	11.56	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		630.00000	692,000	13.27	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		54.00000	44,000	13.27	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		569.00000	507,000	12.05	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		45.00000	55,000	12.05	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		78.00000	63,000	12.84	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		504.00000	561,000	12.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		139.00000	115,000	12.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		315.00000	363,000	12.13	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		30.00000	24,000	13.98	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		856.00000	922,000	13.98	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		487.00000	428,000	11.91	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		63.00000	76,000	11.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		38.00000	31,000	13.70	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		764.00000	829,000	13.70	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		34.00000	27,000	13.84	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		810.00000	875,000	13.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		411.00000	371,000	12.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		282.00000	313,000	12.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		385.00000	347,000	12.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		306.00000	339,000	12.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		438.00000	397,000	12.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		259.00000	289,000	12.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		316.00000	287,000	13.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		387.00000	429,000	13.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		559.00000	511,000	12.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		180.00000	203,000	12.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		736.00000	679,000	12.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		107.00000	121,000	12.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		662.00000	608,000	12.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		133.00000	150,000	12.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		415.00000	384,000	13.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		478.00000	518,000	13.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		396.00000	366,000	13.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		509.00000	550,000	13.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		434.00000	402,000	13.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		447.00000	486,000	13.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,076.00000	1,016,000	12.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		89.00000	100,000	12.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		361.00000	334,000	13.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		574.00000	618,000	13.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		561.00000	518,000	13.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		324.00000	352,000	13.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,120.00000	1,056,000	12.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		83.00000	90,000	12.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		507.00000	468,000	13.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		370.00000	402,000	13.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		263.00000	243,000	14.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		826.00000	877,000	14.46	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										74,876,470.10	7,609	95,323
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.23150	7.21170			0.00	0	25,666
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.24960	7.22910			0.00	0	890
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.27110	7.25000			0.00	0	4
Total AU\$ / R Future										0.00	0	26,560
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		575.00000	593,000	12.36	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		13.00000	12,000	12.36	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		529.00000	546,000	12.13	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		17.00000	15,000	12.13	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		623.00000	641,000	12.59	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		11.00000	10,000	12.59	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		47.00000	51,000	11.11	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		335.00000	320,000	11.11	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		57.00000	61,000	10.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		295.00000	280,000	10.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		271.00000	284,000	10.77	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		59.00000	53,000	10.77	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		136.00000	145,000	9.86	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		124.00000	114,000	9.86	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		40.00000	42,000	11.32	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		378.00000	361,000	11.32	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		166.00000	176,000	10.08	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		104.00000	95,000	10.08	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		10.00000	10,000	12.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		748.00000	729,000	12.98	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		483.00000	500,000	11.91	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		21.00000	19,000	11.91	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		8.00000	9,000	13.19	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		796.00000	778,000	13.19	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		438.00000	454,000	11.68	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		26.00000	23,000	11.68	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		198.00000	210,000	10.31	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		86.00000	79,000	10.31	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		5.00000	5,000	13.82	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Put		943.00000	924,000	13.82	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		68.00000	73,000	10.69	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		256.00000	242,000	10.69	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		7.00000	7,000	13.40	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		845.00000	826,000	13.40	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		623.00000	641,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		44.00000	41,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		582.00000	599,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		53.00000	49,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		666.00000	684,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		37.00000	34,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		127.00000	133,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		398.00000	383,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		182.00000	191,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		253.00000	241,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		266.00000	279,000	11.06	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		266.00000	258,000	11.06	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		246.00000	255,000	11.04	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		296.00000	284,000	11.04	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		291.00000	305,000	11.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		241.00000	234,000	11.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		210.00000	217,000	11.26	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		360.00000	346,000	11.26	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		442.00000	456,000	11.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		142.00000	135,000	11.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		121.00000	121,000	12.02	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		621.00000	600,000	12.02	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		194.00000	200,000	11.37	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		394.00000	379,000	11.37		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		409.00000	423,000	11.14		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		159.00000	152,000	11.14		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,067.00000	1,087,000	11.86		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		17.00000	16,000	11.86		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	26,560
CAD/ R On 19/09/2011 Foreign Exchange Future			7.05640	7.06170				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.13720	7.14140				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		71.00000	66,000	11.01		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		259.00000	260,000	11.01		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		59.00000	55,000	11.19		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		297.00000	299,000	11.19		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		85.00000	80,000	10.84		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		223.00000	224,000	10.84		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		9.00000	8,000	12.89		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		747.00000	752,000	12.89		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		10.00000	9,000	12.72		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		698.00000	703,000	12.72		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Call		7.00000	6,000	13.06		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Put		795.00000	800,000	13.06		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Call		23.00000	21,000	12.04		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.55	Put		511.00000	515,000	12.04		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	19/09/2011	Foreign Exchange Option	6.60	Call		481.00000	474,000	11.63	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		19.00000	18,000	11.63	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		235.00000	228,000	10.77	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		73.00000	72,000	10.77	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		5.00000	4,000	13.40	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		893.00000	898,000	13.40	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		183.00000	180,000	12.00	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		292.00000	293,000	12.00	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		167.00000	164,000	12.17	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		326.00000	327,000	12.17	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		201.00000	198,000	11.83	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		260.00000	261,000	11.83	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		86.00000	84,000	13.36	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		595.00000	597,000	13.36	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		437.00000	433,000	12.02	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		96.00000	96,000	12.02	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		94.00000	92,000	13.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		553.00000	555,000	13.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		401.00000	397,000	11.97	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		110.00000	110,000	11.97	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		138.00000	135,000	12.51	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		397.00000	398,000	12.51	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		367.00000	363,000	11.92	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		126.00000	126,000	11.92	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		125.00000	123,000	12.68	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		434.00000	436,000	12.68	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			0.03730	0.03880			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			0.10160	0.09530			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			8.14590	8.05230			0.00	0	960
CHF / R On 19/12/2011 Foreign Exchange Future			8.26480	8.16870			0.00	0	25
Total CHF / R Future							0.00	0	985
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		471.00000	545,000	14.75	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		69.00000	49,000	14.75	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		433.00000	504,000	14.69	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		81.00000	58,000	14.69	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		510.00000	587,000	14.80	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		58.00000	41,000	14.80	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		97.00000	120,000	15.00	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		445.00000	374,000	15.00	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		22.00000	27,000	17.11	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Put		1,020.00000	931,000	17.11	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Call		24.00000	30,000	16.95	0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.00	Put		972.00000	884,000	16.95	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		361.00000	427,000	14.58	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		109.00000	81,000	14.58	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		27.00000	34,000	16.79	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		925.00000	838,000	16.79	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		39.00000	48,000	16.30	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		787.00000	702,000	16.30	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		35.00000	43,000	16.46	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		833.00000	747,000	16.46	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		20.00000	24,000	17.27	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		1,068.00000	978,000	17.27	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		14.00000	17,000	17.76	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		1,212.00000	1,121,000	17.76	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		327.00000	390,000	14.52	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		125.00000	94,000	14.52	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		281.00000	320,000	15.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		412.00000	355,000	15.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		264.00000	301,000	15.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		445.00000	386,000	15.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		299.00000	342,000	15.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		380.00000	327,000	15.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		220.00000	250,000	15.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		551.00000	485,000	15.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		339.00000	389,000	14.88	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		320.00000	274,000	14.88	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		468.00000	530,000	14.45	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		199.00000	165,000	14.45	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		207.00000	235,000	15.92	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		588.00000	520,000	15.92	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		136.00000	154,000	17.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		867.00000	789,000	17.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		78.00000	87,000	18.59	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		1,309.00000	1,222,000	18.59	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		102.00000	115,000	17.80	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		1,083.00000	1,000,000	17.80	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		234.00000	266,000	15.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		515.00000	451,000	15.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		412.00000	469,000	14.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		243.00000	204,000	14.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		561.00000	630,000	14.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		142.00000	115,000	14.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		153.00000	173,000	16.70	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		784.00000	708,000	16.70	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		629.00000	702,000	14.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		110.00000	87,000	14.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		172.00000	196,000	16.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		703.00000	631,000	16.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		128.00000	145,000	17.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		909.00000	830,000	17.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		194.00000	221,000	16.07	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		625.00000	556,000	16.07	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		74.00000	83,000	18.74		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		1,355.00000	1,268,000	18.74		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		96.00000	109,000	17.96		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		1,127.00000	1,044,000	17.96		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	985
RAIN On 19/09/2011 Foreign Exchange Future			13,848.43000	13,870.85000				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			1.05630	1.05330				0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.07400	1.07100				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		118.00000	121,000	14.82		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		585.00000	558,000	14.82		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		50.00000	50,000	16.28		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		1,017.00000	987,000	16.28		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		276.00000	286,000	13.27		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		243.00000	223,000	13.27		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		314.00000	323,000	15.09		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		604.00000	583,000	15.09		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		193.00000	199,000	16.30		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		983.00000	959,000	16.30		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		517.00000	532,000	14.01		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		307.00000	292,000	14.01		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							443,620,580.30	60,934	614,074
Total Options							0.00	0	198,149
Grand Total:							443,620,580.30	60,934	812,223