



Currency Derivatives Daily MTM Report

Daily summary for: 07/07/2011

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			6.74890	6.82850			434,069,001.30	64,317	341,755
\$ / R On 19/12/2011 Foreign Exchange Future			6.84060	6.92180			18,948,462.00	2,770	42,528
\$ / R On 19/03/2012 Foreign Exchange Future			6.93550	7.01890			242,742.50	35	13,521
\$ / R On 18/06/2012 Foreign Exchange Future			7.03740	7.12290			0.00	0	2,000
\$ / R On 17/09/2012 Foreign Exchange Future			7.14360	7.22910			0.00	0	0
\$ / R On 14/12/2012 Foreign Exchange Future			7.24720	7.33190			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			8.20860	8.28450			0.00	0	0
Total \$ / R Future							453,260,205.80	67,122	399,804
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		12.00000	9,000	21.35	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		1,234.00000	1,310,000	21.35	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Call		11.00000	9,000	21.65	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.10	Put		1,283.00000	1,360,000	21.65	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		13.00000	10,000	21.06	0.00	0	3,000
\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		1,185.00000	1,261,000	21.06	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Put		991.00000	1,065,000	19.87	0.00	0	0
\$ / R On 19/09/2011 Foreign Exchange Option	7.80	Call		19.00000	14,000	19.87	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		43.00000	33,000	17.49	0.00	0	5,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.40	Put		615.00000	684,000	17.49	0.00	0	2,800
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Call		183.00000	145,000	13.93	0.00	0	980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.80	Put		155.00000	196,000	13.93	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Call		144.00000	113,000	14.52	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.90	Put		216.00000	264,000	14.52	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Put		661.00000	731,000	17.79	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.45	Call		39.00000	30,000	17.79	0.00	0	10,000
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Put		800.00000	872,000	18.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.60	Call		28.00000	21,000	18.68	0.00	0	200
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		241.00000	191,000	13.69	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		113.00000	142,000	13.69	0.00	0	5,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Put		80.00000	101,000	13.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.60	Call		308.00000	250,000	13.80	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Put		360.00000	419,000	15.71	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.10	Call		88.00000	68,000	15.71	0.00	0	6,060
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		2,972.00000	3,051,000	26.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		0.00000	0,000	26.09	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Put		527.00000	593,000	16.90	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.30	Call		55.00000	42,000	16.90	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Put		441.00000	504,000	16.30	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.20	Call		69.00000	53,000	16.30	0.00	0	6,000
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Put		66.00000	85,000	13.86	0.00	0	8,880
\$ / R	On	19/09/2011	Foreign Exchange Option	6.55	Call		344.00000	284,000	13.86	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Call		211.00000	165,000	13.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2011	Foreign Exchange Option	6.75	Put		133.00000	166,000	13.63	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Put		184.00000	229,000	14.22	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.85	Call		162.00000	128,000	14.22	0.00	0	1,980
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Put		707.00000	778,000	18.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.50	Call		35.00000	27,000	18.08	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Call		127.00000	99,000	14.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.95	Put		249.00000	300,000	14.82	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Call		25.00000	19,000	18.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.65	Put		847.00000	920,000	18.98	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Call		78.00000	60,000	16.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.15	Put		400.00000	461,000	16.00	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Call		112.00000	87,000	15.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.00	Put		284.00000	338,000	15.11	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Call		464.00000	395,000	14.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.40	Put		36.00000	46,000	14.04	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Call		21.00000	16,000	19.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.75	Put		943.00000	1,017,000	19.57	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Call		1,079.00000	1,000,000	14.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.75	Put		1.00000	1,000	14.80	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Call		61.00000	47,000	16.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.25	Put		483.00000	548,000	16.60	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Call		31.00000	24,000	18.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.55	Put		753.00000	825,000	18.38	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Call		1,030.00000	950,000	14.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.80	Put		2.00000	1,000	14.74	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	8,000	21.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	8.15	Put		1,332.00000	1,409,000	21.95	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Call		980.00000	901,000	14.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.85	Put		2.00000	2,000	14.68	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Call		23.00000	18,000	19.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.70	Put		895.00000	969,000	19.27	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Call		551.00000	479,000	14.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.30	Put		23.00000	30,000	14.15	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Call		1,129.00000	1,050,000	15.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	5.70	Put		1.00000	1,000	15.07	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Call		99.00000	77,000	15.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	7.05	Put		321.00000	378,000	15.41	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Call		0.00000	220,000	13.74	0.00	0	0
\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		0.00000	121,000	13.74	24,200.00	200	200
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		150.00000	128,000	16.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		578.00000	637,000	16.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		140.00000	120,000	17.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		618.00000	679,000	17.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		161.00000	138,000	16.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		539.00000	597,000	16.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		193.00000	224,000	14.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		365.00000	315,000	14.66	0.00	0	6,425
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		1,145.00000	1,216,000	19.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		67.00000	57,000	19.75	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		324.00000	371,000	15.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		246.00000	212,000	15.32	0.00	0	2,962
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		500.00000	557,000	16.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		172.00000	148,000	16.43	740,000.00	5,000	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		809.00000	736,000	14.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		37.00000	45,000	14.65	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		701.00000	764,000	17.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		123.00000	105,000	17.54	0.00	0	500
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		565.00000	502,000	14.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		93.00000	111,000	14.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		603.00000	538,000	14.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		81.00000	97,000	14.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		723.00000	653,000	14.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		51.00000	62,000	14.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		63.00000	54,000	19.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		1,191.00000	1,263,000	19.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		990.00000	913,000	14.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		18.00000	22,000	14.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		131.00000	112,000	17.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		659.00000	721,000	17.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		395.00000	342,000	14.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		173.00000	201,000	14.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		336.00000	289,000	14.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		214.00000	248,000	14.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		75.00000	64,000	19.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		1,053.00000	1,123,000	19.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		95.00000	81,000	18.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		873.00000	940,000	18.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		309.00000	264,000	14.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		237.00000	273,000	14.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		682.00000	614,000	14.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		60.00000	73,000	14.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		642.00000	575,000	14.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		70.00000	84,000	14.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		943.00000	867,000	14.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		21.00000	26,000	14.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		84.00000	72,000	18.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		962.00000	1,031,000	18.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		108.00000	92,000	17.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		786.00000	851,000	17.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		459.00000	402,000	14.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		137.00000	161,000	14.66	805,000.00	5,000	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,084.00000	1,005,000	14.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		12.00000	14,000	14.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		347.00000	309,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		364.00000	410,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		328.00000	292,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		395.00000	443,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		368.00000	327,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		335.00000	378,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		361.00000	322,000	15.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		342.00000	387,000	15.17	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		306.00000	272,000	15.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		437.00000	487,000	15.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		274.00000	244,000	16.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		505.00000	559,000	16.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		465.00000	414,000	14.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		246.00000	279,000	14.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		290.00000	257,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		471.00000	522,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		494.00000	441,000	14.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		225.00000	256,000	14.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		201.00000	178,000	17.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		732.00000	793,000	17.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		137.00000	121,000	18.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		1,068.00000	1,136,000	18.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		234.00000	208,000	16.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		615.00000	673,000	16.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		101.00000	90,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		1,382.00000	1,455,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		525.00000	470,000	14.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		206.00000	235,000	14.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		97.00000	87,000	20.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		1,428.00000	1,502,000	20.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		437.00000	389,000	14.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		268.00000	304,000	14.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		131.00000	116,000	18.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		1,112.00000	1,181,000	18.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		323.00000	287,000	15.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		404.00000	452,000	15.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		556.00000	499,000	14.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		187.00000	214,000	14.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		222.00000	197,000	16.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		653.00000	712,000	16.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		110.00000	98,000	19.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		1,291.00000	1,363,000	19.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		150.00000	133,000	18.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		981.00000	1,048,000	18.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		380.00000	344,000	15.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		507.00000	557,000	15.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		363.00000	329,000	16.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		540.00000	592,000	16.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		397.00000	360,000	15.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		474.00000	523,000	15.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		507.00000	466,000	15.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		478.00000	522,000	15.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		488.00000	449,000	15.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		509.00000	555,000	15.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		529.00000	485,000	15.65	0.00	0	13,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		450.00000	491,000	15.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		540.00000	588,000	16.05	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call	469.00000	432,000	16.05	0.00	0	11,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call	438.00000	406,000	16.97	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put	806.00000	859,000	16.97	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call	424.00000	394,000	17.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put	842.00000	897,000	17.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call	452.00000	420,000	16.85	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put	770.00000	823,000	16.85	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put	1,031.00000	1,090,000	17.69	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call	363.00000	337,000	17.69	0.00	0	300
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call	996.00000	963,000	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put	1,212.00000	1,254,000	17.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call	980.00000	948,000	18.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put	1,246.00000	1,289,000	18.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call	1,012.00000	979,000	17.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put	1,178.00000	1,220,000	17.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put	890.00000	926,000	17.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call	1,174.00000	1,135,000	17.21	0.00	0	200
Total \$ / R Option									1,569,200.00	10,200	162,349
Total \$ / R									454,829,405.80	77,322	562,153
\$ / R MAX	On	19/09/2011	Foreign Exchange Future			6.74890	6.82850		0.00	0	321
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			6.84060	6.92180		0.00	0	20
Total \$ / R MAXI Future									0.00	0	341
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Call	8,800.00000	6,793,000	15.71	0.00	0	0
\$ / R MAX	On	19/09/2011	Foreign Exchange Option	7.10	Put	35,950.00000	41,903,000	15.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Call		7,795.00000	6,003,000	16.00		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.15	Put		39,945.00000	46,113,000	16.00		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Call		9,942.00000	7,696,000	15.41		0.00	0	0
\$ / R MAXOn	19/09/2011	Foreign Exchange Option	7.05	Put		32,092.00000	37,806,000	15.41		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		24,576.00000	21,164,000	15.32		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		32,396.00000	37,104,000	15.32		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		22,868.00000	19,667,000	15.54		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		35,688.00000	40,607,000	15.54		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		26,418.00000	22,785,000	15.10		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		29,238.00000	33,725,000	15.10		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			10.77930	10.89960				17,904,417.30	1,661	47,963
£ / R	On 19/12/2011	Foreign Exchange Future			10.91410	11.03740				392,907.60	36	9,988
£ / R	On 19/03/2012	Foreign Exchange Future			11.05350	11.18020				221,070.00	20	2,819
£ / R	On 18/06/2012	Foreign Exchange Future			11.20160	11.33230				0.00	0	0
Total £ / R Future										18,518,394.90	1,717	60,770
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Call		77.00000	56,000	14.04		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.50	Put		677.00000	777,000	14.04		0.00	0	200
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Call		70.00000	51,000	14.18		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.55	Put		720.00000	822,000	14.18		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Call		85.00000	62,000	13.89		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.45	Put		635.00000	733,000	13.89		0.00	0	0
£ / R	On 19/09/2011	Foreign Exchange Option	11.65	Call		58.00000	42,000	14.48		0.00	0	8,945

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	11.65	Put		808.00000	913,000	14.48	0.00	0	100
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Call		25.00000	18,000	15.79	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	12.10	Put		1,225.00000	1,339,000	15.79	0.00	0	200
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Put		300.00000	372,000	12.58	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.00	Call		200.00000	151,000	12.58	0.00	0	3,455
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Call		496.00000	402,000	12.39	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.50	Put		96.00000	123,000	12.39	0.00	0	5,490
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Call		220.00000	167,000	12.43	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.95	Put		270.00000	338,000	12.43	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Put		438.00000	523,000	13.16	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.20	Call		138.00000	102,000	13.16	0.00	0	1,200
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Call		267.00000	202,000	12.14	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.85	Put		217.00000	273,000	12.14	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Put		366.00000	445,000	12.87	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.10	Call		166.00000	124,000	12.87	0.00	0	630
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Call		151.00000	112,000	13.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.15	Put		401.00000	483,000	13.01	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Call		36.00000	26,000	15.21	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.90	Put		1,036.00000	1,147,000	15.21	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Call		48.00000	34,000	14.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.75	Put		898.00000	1,005,000	14.77	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Call		44.00000	31,000	14.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.80	Put		944.00000	1,052,000	14.91	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Call		125.00000	92,000	13.31	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.25	Put		475.00000	563,000	13.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Call		325.00000	248,000	12.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.75	Put		175.00000	219,000	12.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Call		53.00000	38,000	14.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.70	Put		853.00000	959,000	14.62	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Call		40.00000	28,000	15.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	11.85	Put		990.00000	1,099,000	15.06	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		389.00000	305,000	12.19	0.00	0	0
£ / R	On	19/09/2011	Foreign Exchange Option	10.65	Put		139.00000	176,000	12.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		215.00000	180,000	15.11	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		828.00000	916,000	15.11	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		204.00000	171,000	15.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		867.00000	957,000	15.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		227.00000	190,000	15.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		790.00000	876,000	15.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		122.00000	101,000	16.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		1,285.00000	1,387,000	16.26	0.00	0	250
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		311.00000	263,000	14.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		574.00000	649,000	14.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		166.00000	138,000	15.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,029.00000	1,124,000	15.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		194.00000	162,000	15.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		907.00000	998,000	15.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		718.00000	627,000	13.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		181.00000	213,000	13.42	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		588.00000	507,000	13.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		251.00000	293,000	13.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		437.00000	388,000	15.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		707.00000	785,000	15.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		420.00000	373,000	15.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		740.00000	820,000	15.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		454.00000	403,000	14.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		674.00000	750,000	14.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		404.00000	359,000	15.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		774.00000	856,000	15.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		310.00000	274,000	15.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		1,030.00000	1,121,000	15.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		625.00000	553,000	14.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		445.00000	500,000	14.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		334.00000	296,000	15.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		954.00000	1,043,000	15.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		230.00000	203,000	16.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		1,350.00000	1,450,000	16.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		471.00000	419,000	14.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		641.00000	716,000	14.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		678.00000	602,000	14.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		398.00000	449,000	14.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		360.00000	319,000	15.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		880.00000	966,000	15.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		575.00000	510,000	14.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		495.00000	557,000	14.40	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	11.85	Call		462.00000	418,000	15.50	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		980.00000	1,066,000	15.50	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		448.00000	405,000	15.58	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		1,016.00000	1,103,000	15.58	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		477.00000	431,000	15.42	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		945.00000	1,029,000	15.42	0.00	0	0
Total £ / R Option										0.00	0	22,300
Total £ / R										18,518,394.90	1,717	83,070
¥ / R	On	19/09/2011	Foreign Exchange Future			0.08310	0.08450			0.00	0	12,348
¥ / R	On	19/12/2011	Foreign Exchange Future			0.08430	0.08570			0.00	0	0
Total ¥ / R Future										0.00	0	12,348
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Call		521.00000	413,000	15.36	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.08	Put		71.00000	103,000	15.36	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Call		98.00000	71,000	19.09	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.09	Put		648.00000	761,000	19.09	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Call		1,452.00000	1,313,000	17.28	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	0.07	Put		2.00000	3,000	17.28	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Call		0.00000	0,000	25.17	0.00	0	0
¥ / R	On	19/09/2011	Foreign Exchange Option	11.50	Put		1,141,550.00000	1,141,690,000	25.17	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		760.00000	658,000	18.51	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		190.00000	228,000	18.51	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		309.00000	259,000	21.09	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		739.00000	829,000	21.09	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		1,591.00000	1,456,000	18.22	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	0.07	Put		21.00000	26,000	18.22	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	12,348
€ / R	On	19/09/2011	Foreign Exchange Future			9.67350	9.75170			51,395,305.50	5,313	59,579
€ / R	On	19/12/2011	Foreign Exchange Future			9.77710	9.85790			39,108.40	4	4,928
€ / R	On	19/03/2012	Foreign Exchange Future			9.88230	9.96620			0.00	0	8,003
Total € / R Future										51,434,413.90	5,317	72,510
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Call		258.00000	202,000	10.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.65	Put		156.00000	179,000	10.97	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Call		229.00000	177,000	10.90	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.70	Put		177.00000	204,000	10.90	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Call		288.00000	230,000	11.05	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.60	Put		136.00000	157,000	11.05	0.00	0	2,065
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Put		229.00000	266,000	11.19	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.80	Call		181.00000	139,000	11.19	0.00	0	5,655
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Put		692.00000	757,000	12.95	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.40	Call		44.00000	30,000	12.95	0.00	0	3,590
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Call		507.00000	437,000	11.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.30	Put		55.00000	64,000	11.51	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Call		63.00000	44,000	12.51	0.00	0	6,195
€ / R	On	19/09/2011	Foreign Exchange Option	10.25	Put		561.00000	621,000	12.51	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Call		115.00000	84,000	11.78	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.00	Put		363.00000	411,000	11.78	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.65	Call		24.00000	16,000	13.68	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	10.65	Put		922.00000	993,000	13.68	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Call		428.00000	361,000	11.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	9.40	Put		76.00000	88,000	11.35	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Call		31.00000	20,000	13.39	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.55	Put		829.00000	897,000	13.39	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Call		27.00000	18,000	13.54	0.00	0	0
€ / R	On	19/09/2011	Foreign Exchange Option	10.60	Put		875.00000	945,000	13.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		371.00000	315,000	12.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		313.00000	338,000	12.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		347.00000	296,000	12.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		339.00000	369,000	12.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		397.00000	339,000	12.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		289.00000	312,000	12.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		287.00000	244,000	12.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		429.00000	467,000	12.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		511.00000	446,000	12.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		203.00000	219,000	12.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		679.00000	609,000	12.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		121.00000	132,000	12.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		608.00000	540,000	12.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		150.00000	163,000	12.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		384.00000	346,000	13.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		518.00000	564,000	13.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		366.00000	330,000	13.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		550.00000	598,000	13.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		402.00000	363,000	13.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		486.00000	531,000	13.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,016.00000	946,000	12.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		100.00000	114,000	12.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		334.00000	301,000	13.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		618.00000	669,000	13.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		518.00000	466,000	12.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		352.00000	384,000	12.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,056.00000	985,000	12.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		90.00000	103,000	12.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		468.00000	418,000	12.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		402.00000	436,000	12.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		243.00000	218,000	14.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		877.00000	936,000	14.53	0.00	0	0
Total € / R Option										0.00	0	23,700
Total € / R										51,434,413.90	5,317	96,210
AU\$ / R	On	19/09/2011	Foreign Exchange Future			7.20620	7.23150			0.00	0	25,666
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.22220	7.24960			0.00	0	890
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.24140	7.27110			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		593.00000	569,000	12.32	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.65	Put		12.00000	13,000	12.32	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Call		546.00000	522,000	12.10	0.00	0	0
AU\$ / R	On	19/09/2011	Foreign Exchange Option	6.70	Put		15.00000	16,000	12.10	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Call		641.00000	616,000	12.54	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.60	Put		10.00000	10,000	12.54	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Call		51.00000	45,000	11.14	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.50	Put		320.00000	339,000	11.14	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Call		61.00000	54,000	10.93	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.45	Put		280.00000	298,000	10.93	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Call		284.00000	264,000	10.76	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.00	Put		53.00000	58,000	10.76	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Call		145.00000	131,000	9.86	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.20	Put		114.00000	125,000	9.86	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Call		42.00000	37,000	11.35	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.55	Put		361.00000	381,000	11.35	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Call		176.00000	160,000	10.09	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.15	Put		95.00000	104,000	10.09	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Call		10.00000	9,000	13.05	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.95	Put		729.00000	753,000	13.05	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Call		500.00000	476,000	11.87	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.75	Put		19.00000	20,000	11.87	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Call		9.00000	7,000	13.26	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.00	Put		778.00000	801,000	13.26	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Call		454.00000	431,000	11.65	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	6.80	Put		23.00000	25,000	11.65	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Call		210.00000	192,000	10.31	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.10	Put		79.00000	86,000	10.31	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.15	Call		5.00000	4,000	13.90	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	8.15	Put		924.00000	948,000	13.90	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Call		73.00000	64,000	10.71	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	7.40	Put		242.00000	258,000	10.71	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Call		7.00000	6,000	13.47	0.00	0	0
AU\$ / R On 19/09/2011 Foreign Exchange Option	8.05	Put		826.00000	850,000	13.47	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		641.00000	617,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		41.00000	45,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		599.00000	575,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		49.00000	53,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		684.00000	659,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		34.00000	37,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		133.00000	123,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		383.00000	401,000	12.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		191.00000	178,000	11.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		241.00000	256,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		279.00000	261,000	10.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		258.00000	270,000	10.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		255.00000	241,000	11.08	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		284.00000	300,000	11.08	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		305.00000	287,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		234.00000	246,000	11.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		217.00000	204,000	11.30	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		346.00000	363,000	11.30	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		456.00000	435,000	11.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		135.00000	144,000	11.15	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		121.00000	113,000	12.05		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		600.00000	622,000	12.05		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		200.00000	188,000	11.41		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		379.00000	397,000	11.41		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		423.00000	403,000	11.12		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		152.00000	162,000	11.12		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,087.00000	1,058,000	11.82		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		16.00000	17,000	11.82		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			7.03850	7.05640				0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Future			7.11800	7.13720				0.00	0	0
Total CAD/ R Future								0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Call		66.00000	60,000	11.05		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.25	Put		260.00000	272,000	11.05		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Call		55.00000	50,000	11.22		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.30	Put		299.00000	312,000	11.22		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Call		80.00000	73,000	10.88		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.20	Put		224.00000	235,000	10.88		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Call		8.00000	7,000	12.94		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.80	Put		752.00000	769,000	12.94		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Call		9.00000	8,000	12.77		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.75	Put		703.00000	720,000	12.77		0.00	0	0
CAD/ R On 19/09/2011 Foreign Exchange Option	7.85	Call		6.00000	6,000	13.12		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.85	Put		800.00000	818,000	13.12	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Call		21.00000	18,000	12.08	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.55	Put		515.00000	530,000	12.08	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Call		474.00000	458,000	11.67	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.60	Put		18.00000	20,000	11.67	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Call		228.00000	216,000	10.80	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	6.90	Put		72.00000	78,000	10.80	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Call		4.00000	4,000	13.46	0.00	0	0
CAD/ R	On	19/09/2011	Foreign Exchange Option	7.95	Put		898.00000	916,000	13.46	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		180.00000	171,000	11.98	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		293.00000	303,000	11.98	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		164.00000	155,000	12.14	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		327.00000	337,000	12.14	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		198.00000	188,000	11.81	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		261.00000	270,000	11.81	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		84.00000	79,000	13.33	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		597.00000	611,000	13.33	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		433.00000	416,000	11.86	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		96.00000	98,000	11.86	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		92.00000	87,000	13.16	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		555.00000	569,000	13.16	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		397.00000	380,000	11.80	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		110.00000	112,000	11.80	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		135.00000	128,000	12.48	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		398.00000	410,000	12.48	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	6.90	Call		363.00000	346,000	11.73		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		126.00000	128,000	11.73		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		123.00000	116,000	12.65		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		436.00000	448,000	12.65		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			0.04330	0.03730				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			0.08000	0.10160				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			8.00120	8.14590				0.00	0	960
CHF / R On 19/12/2011 Foreign Exchange Future			8.11720	8.26480				0.00	0	25
Total CHF / R Future								0.00	0	985
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Call		545.00000	427,000	14.65		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.65	Put		49.00000	76,000	14.65		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Call		504.00000	390,000	14.58		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.70	Put		58.00000	89,000	14.58		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Call		587.00000	466,000	14.72		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	7.60	Put		41.00000	65,000	14.72		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Call		120.00000	82,000	15.50		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	8.40	Put		374.00000	481,000	15.50		0.00	0	0
CHF / R On 19/09/2011 Foreign Exchange Option	9.05	Call		27.00000	18,000	17.67		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	19/09/2011	Foreign Exchange Option	9.05	Put		931.00000	1,067,000	17.67	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Call		30.00000	20,000	17.50	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.00	Put		884.00000	1,019,000	17.50	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Call		427.00000	321,000	14.44	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.80	Put		81.00000	120,000	14.44	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Call		34.00000	22,000	17.34	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.95	Put		838.00000	971,000	17.34	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Call		48.00000	32,000	16.84	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.80	Put		702.00000	831,000	16.84	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Call		43.00000	28,000	17.00	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	8.85	Put		747.00000	877,000	17.00	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Call		24.00000	16,000	17.84	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.10	Put		978.00000	1,115,000	17.84	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Call		17.00000	11,000	18.34	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	9.25	Put		1,121.00000	1,260,000	18.34	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Call		390.00000	289,000	14.38	0.00	0	0
CHF / R	On	19/09/2011	Foreign Exchange Option	7.85	Put		94.00000	138,000	14.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		320.00000	260,000	15.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		355.00000	443,000	15.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		301.00000	244,000	15.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		386.00000	477,000	15.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		342.00000	277,000	15.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		327.00000	410,000	15.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		250.00000	203,000	16.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		485.00000	586,000	16.27	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		389.00000	314,000	15.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		274.00000	347,000	15.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		530.00000	435,000	14.66	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		165.00000	218,000	14.66	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		235.00000	190,000	16.43	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		520.00000	623,000	16.43	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		154.00000	125,000	17.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		789.00000	908,000	17.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		87.00000	71,000	19.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		1,222.00000	1,354,000	19.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		115.00000	93,000	18.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		1,000.00000	1,126,000	18.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		266.00000	216,000	16.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		451.00000	549,000	16.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		469.00000	382,000	14.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		204.00000	265,000	14.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		630.00000	524,000	14.41	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		115.00000	157,000	14.41	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		173.00000	140,000	17.23	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		708.00000	823,000	17.23	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		702.00000	590,000	14.24	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		87.00000	123,000	14.24	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		196.00000	158,000	16.91	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		631.00000	741,000	16.91	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		145.00000	118,000	17.71	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		830.00000	951,000	17.71		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		221.00000	179,000	16.59		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		556.00000	662,000	16.59		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		83.00000	68,000	19.31		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		1,268.00000	1,401,000	19.31		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		109.00000	88,000	18.51		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		1,044.00000	1,171,000	18.51		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			13,701.00000	13,848.43000				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			1.04410	1.05630				0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.06150	1.07400				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Call		121.00000	93,000	15.12		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.10	Put		558.00000	652,000	15.12		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Call		50.00000	37,000	16.54		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.15	Put		987.00000	1,096,000	16.54		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Call		286.00000	225,000	13.49		0.00	0	0
YUAN/R On 19/09/2011 Foreign Exchange Option	1.05	Put		223.00000	284,000	13.49		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		323.00000	275,000	15.22		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		583.00000	660,000	15.22		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		199.00000	168,000	16.46		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		959.00000	1,053,000	16.46	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		532.00000	459,000	14.10	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		292.00000	344,000	14.10	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							523,213,014.60	74,156	617,604
Total Options							1,569,200.00	10,200	208,349
Grand Total:							524,782,214.60	84,356	825,953